

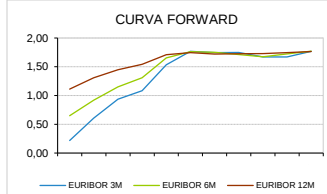
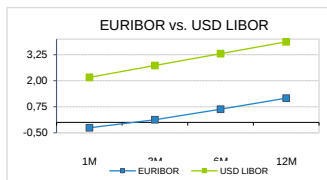
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

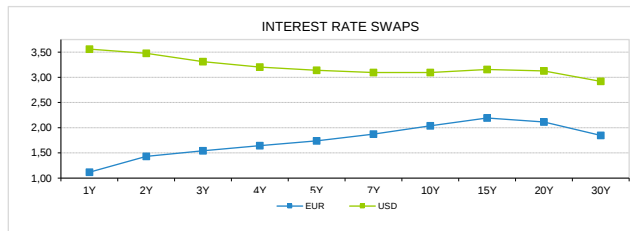
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,2590	7	24	1M	2,1616	4	55	1,4261	-0,2000
3M	0,1250	8	30	3M	2,7317	2	64	1,7847	-0,0150
6M	0,6350	10	36	6M	3,2989	3	52	2,2442	0,3100
12M	1,1640	11	7	12M	3,8696	1	28	2,6774	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,1170	4	3	1,7510	1,9620	2,1946
2Y	1,4311	-1	-39	1,7620	2,0490	2,2215
3Y	1,5420	-2	-52	1,8220	2,0990	2,2760
4Y	1,6430	-3	-56	1,8990	2,1350	2,3200
5Y	1,7390	-3	-54	1,9580	2,1840	2,3663
7Y	1,8717	-4	-52	2,0560	2,2700	2,4440
10Y	2,0388	-4	-49	2,1942	2,3710	2,4552
15Y	2,1930	-4	-44	2,2712	2,3080	2,2643
20Y	2,1143	-4	-40	2,1455	2,1260	2,0532
30Y	1,8460	-4	-42	1,8500	1,8100	1,7420

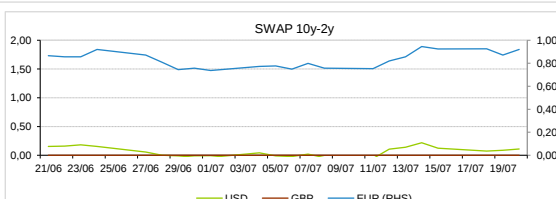
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	1,25
Japão	0,10
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	1,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5600	0	17	3,3386	2,8590	2,9240
2Y	3,4780	-1	-14	3,1460	2,8525	2,9420
3Y	3,3102	-2	-22	3,0534	2,8760	2,8910
4Y	3,2040	-1	-25	3,0070	2,8980	2,9740
5Y	3,1401	0	-24	2,9910	2,9090	3,0410
7Y	3,0965	1	-23	2,9820	2,9405	3,0890
10Y	3,0954	1	-20	3,0350	3,0717	3,1420
15Y	3,1545	1	-16	3,1040	3,0884	3,1060
20Y	3,1264	1	-9	3,0622	3,0124	2,9610
30Y	2,9195	1	-8	2,8405	2,7606	2,6941

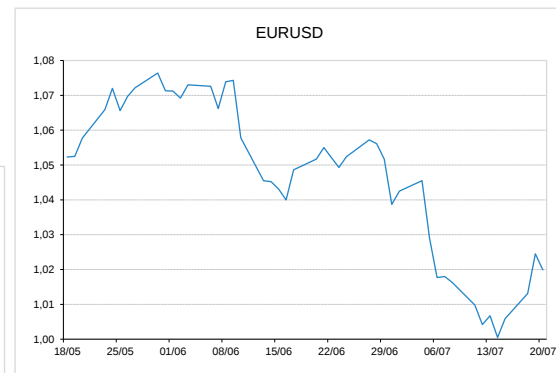
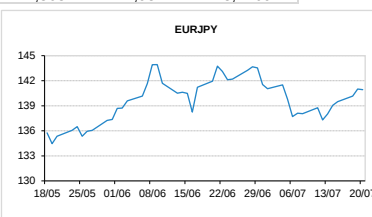
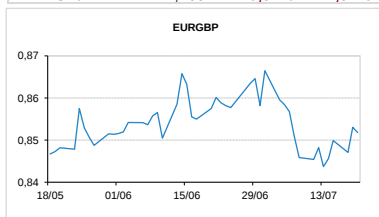


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	106,58	-0,77	-4,78	OT 2Y	0,935	-0,06	-0,50
JETFUEL	1,144,50	-0,81	-279,58	OT 5Y	1,657	0,03	18,60
DIESEL	1,117,00	2,09	-244,08	OT 10Y	2,395	0,00	29,90
COBRE	7,298,00	-149,00	-1,684,00	BUND 10Y	0,675	-1,77	15,80
ZINCO	3,001,50	-53,00	-526,00	SCHATZ 2Y	1,226	-1,90	-0,20
OURO	1,707,60	-4,07	-131,14	T-NOTE 10Y	3,819	-0,17	15,60
TRIGO	807,50	-4,75	-239,25	T-NOTE 2Y	3,623	-0,60	13,10
LICENÇA C02	79,10	-4,55	-4,90	GILT 10Y	2,299	-6,45	-8,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0199	-0,45%	-3,02%	1,0270	1,0350	1,0479
EUR/GBP	0,85178	0,15%	0,67%	0,8558	0,8600	0,8682
EUR/JPY	140,92	0,06%	0,72%	140,92	140,91	140,90
EUR/CHF	0,9928	-0,21%	2,44%	0,9926	0,9913	0,9892
EUR/BRL	5,5436	-0,14%	-1,58%	5,7181	5,8882	6,2219
EUR/PLN	4,7692	-0,37%	-2,52%	4,8631	4,9517	5,1209



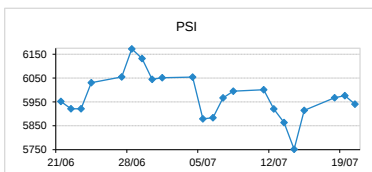
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0199	0,8518	140,92	0,9928	10,4419	7,4447	1,3148	1,48016	5,5436	10,1615
USD	0,9791	-	0,8336	138,105	0,9703	10,2305	7,2888	1,2871	1,4483	5,4348	9,9462

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,115	-0,24	46,44
BCP	0,147	-0,14	4,33
CORT. AMORIM	10,080	-1,18	-10,64
CTT	3,205	0,63	-29,64
EDP	4,684	0,15	-3,06
EDP R	23,910	-0,04	9,18
GALP	9,888	-1,02	16,06
J MARTINS	21,060	-1,68	4,78
MOTA ENGIL	1,224	-0,16	-4,08
NAVIGATOR	4,014	1,06	19,82
NOS	3,720	-0,85	9,09
REN	2,700	-2,88	6,09
SEMAPA	13,740	0,00	17,44
SONAE SGPS	1,128	-0,27	12,46
GREENVOLT	7,710	-0,90	24,15

MAIORES GANHOS/PERDAS	
Título	Variação %
NAVIGATOR	1,06
CTT	0,63
EDP	0,15
GREENVOLT	-0,90
GALP	-1,02
CORT. AMORI	-1,18
J MARTINS	-1,68
REN	-2,88



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.940,52	-0,60%	6,66%	6.370,78	4.859,53
CAC40	6.184,66	-0,27%	-13,54%	7.384,86	5.756,38
ESTX 50 PR	3.585,24	-0,06%	-16,59%	4.415,23	3.357,06
XTRA DAX	13.281,98	-0,20%	-16,39%	16.290,19	12.390,95
S&P 500	3.964,11	0,69%	-16,83%	4.818,62	3.636,87
IBEX 35	8.023,70	-1,25%	-7,92%	9.198,10	7.287,70
NIKKEI 225	27.680,26	2,67%	-3,86%	30.795,78	24.681,74

