

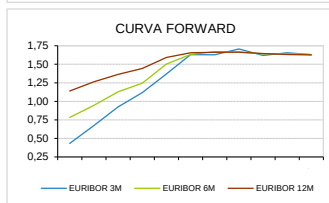
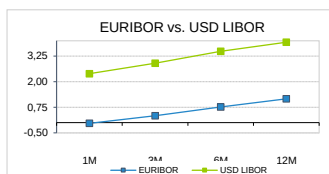
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

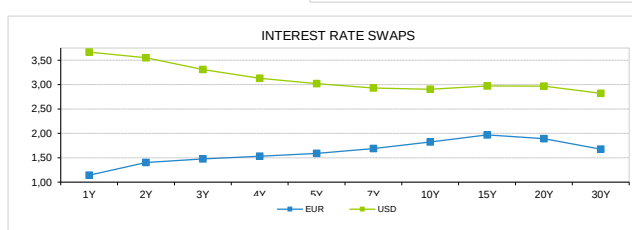
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,0350	-1	37	1M	2,3910	-1	43	1,6894	-0,2000
3M	0,3330	1	39	3M	2,9051	-2	45	2,0039	0,0700
6M	0,7660	0	39	6M	3,4887	-6	42	2,4069	0,3600
12M	1,1630	2	24	12M	3,9281	-7	21	2,7779	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,1416	1	32	1,6653	1,7020	1,9090
2Y	1,4020	4	23	1,6470	1,7650	1,9425
3Y	1,4757	5	17	1,6645	1,8110	1,9930
4Y	1,5308	4	9	1,7050	1,8540	2,0370
5Y	1,5900	4	1	1,7438	1,8990	2,0752
7Y	1,6875	1	-7	1,8240	1,9880	2,1650
10Y	1,8240	-1	-15	1,9460	2,0920	2,1855
15Y	1,9690	-1	-22	2,0279	2,0460	2,1055
20Y	1,8923	-1	-23	1,9100	1,8870	1,8350
30Y	1,6760	-1	-19	1,6800	1,6440	1,5960

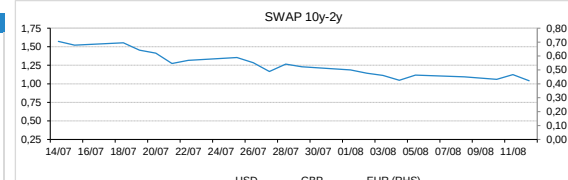
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,50
EUA	2,50
Reino Unido	1,75
Japão	0,10
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6658	4	31	3,3789	2,5722	2,6150
2Y	3,5513	6	27	3,0888	2,5460	2,6560
3Y	3,3083	6	18	2,9210	2,5827	2,6660
4Y	3,1293	4	8	2,8245	2,6000	2,7020
5Y	3,0207	3	1	2,7850	2,6170	2,7741
7Y	2,9287	2	-7	2,7600	2,6860	2,8360
10Y	2,9054	2	-12	2,8110	2,8407	2,9180
15Y	2,9715	1	-13	2,9024	2,8760	2,9230
20Y	2,9675	1	-11	2,8900	2,8635	2,8330
30Y	2,8212	2	-5	2,7330	2,6559	2,6040

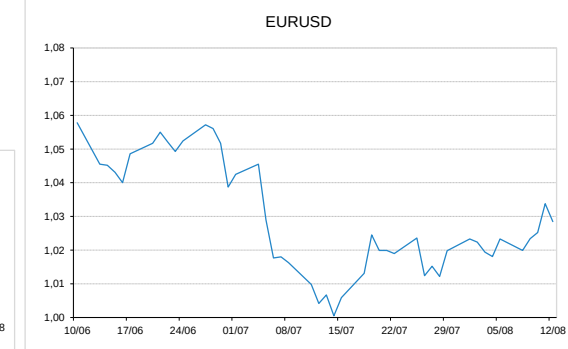
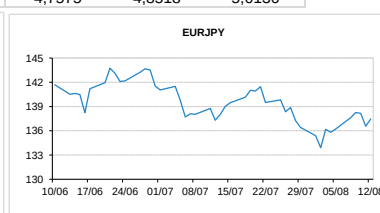


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	97,72	-1,88	1,60	OT 2Y	0,610	0,04	-15,10
JETFUEL	1.097,50	32,00	-108,53	OT 5Y	1,246	0,04	-20,80
DIESEL	1.059,50	32,48	-116,03	OT 10Y	1,999	0,04	-25,80
COBRE	8.191,50	87,50	588,50	BUND 10Y	0,354	1,01	-21,70
ZINCO	3.783,25	76,50	700,25	SCHATZ 2Y	1,070	3,08	-3,50
OURO	1.797,28	8,34	67,76	T-NOTE 10Y	3,680	-1,86	-3,70
TRIGO	810,00	-16,25	-20,25	T-NOTE 2Y	3,577	1,39	3,40
LICENÇA C02	88,98	1,43	3,33	GILT 10Y	2,200	3,48	-1,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0285	-0,51%	2,42%	1,0354	1,0437	1,0573
EUR/GBP	0,84715	-0,17%	0,13%	0,8511	0,8556	0,8643
EUR/JPY	137,47	-0,65%	-0,12%	137,47	137,46	137,45
EUR/CHF	0,9669	0,38%	2,13%	0,9661	0,9650	0,9628
EUR/BRL	5,2165	2,03%	4,64%	5,3747	5,5395	5,8248
EUR/PLN	4,6635	0,38%	3,33%	4,7575	4,8518	5,0136



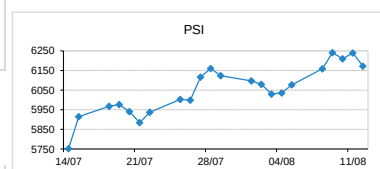
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0285	0,8472	137,47	0,9669	10,4610	7,4385	1,3116	1,44351	5,2165	9,8228
USD	0,9763	-	0,8254	133,71	0,9445	10,2162	7,2616	1,2798	1,4083	5,0949	9,5903

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,680	0,71	35,90
BCP	0,150	-4,08	6,67
CORT. AMORIM	10,380	-0,57	-7,98
CTT	3,405	-0,73	-25,25
EDP	4,967	-1,76	2,79
EDP R	25,560	-1,73	16,71
GALP	10,665	-2,02	25,18
J MARTINS	22,500	0,00	11,94
MOTA ENGIL	1,228	-0,97	-3,76
NAVIGATOR	4,118	0,73	22,93
NOS	3,720	-0,75	9,09
REN	2,740	-0,54	7,66
SEMAPA	14,500	0,00	23,93
SONAE SGPS	1,040	-0,10	3,69
GREENVOLT	9,770	2,20	57,32

MAIORES GANHOS/PERDAS	
Título	Variação %
GREENVOLT	2,20
NAVIGATOR	0,73
ALTRI	0,71
MOTA ENGIL	-0,97
EDP R	-1,73
EDP	-1,76
GALP	-2,02
BCP	-4,08



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.172,74	-1,07%	10,83%	6.370,78	5.163,65
CAC40	6.563,12	0,28%	-8,24%	7.384,86	5.756,38
ESTX 50 PR	3.780,84	0,63%	-12,04%	4.415,23	3.357,06
XTRA DAX	13.809,54	0,84%	-13,07%	16.290,19	12.390,95
S&P 500	4.243,94	0,87%	-10,96%	4.818,62	3.636,87
IBEX 35	8.412,30	0,39%	-3,46%	9.198,10	7.287,70
NIKKEI 225	28.546,98	2,62%	-0,85%	30.795,78	24.681,74

