

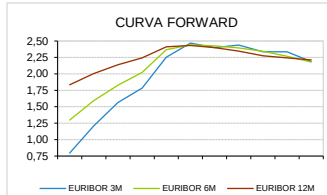
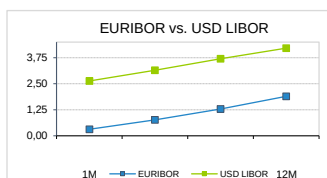
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

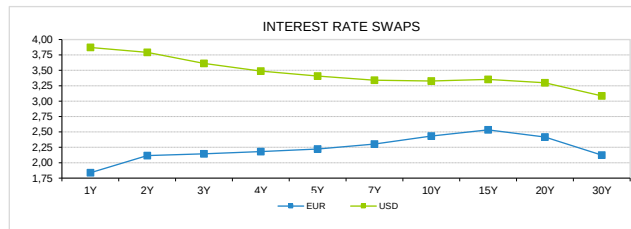
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	0,3140	9	36	1M	2,6333	8	27	2,0581	-0,2450
3M	0,7630	5	50	3M	3,1441	4	34	2,4582	0,1825
6M	1,2900	5	64	6M	3,7017	4	33	3,0239	0,6700
12M	1,8960	5	97	12M	4,2094	-1	47	3,7155	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,8370	-1	85	2,3960	2,3020	2,4880
2Y	2,1156	-4	94	2,3010	2,3470	2,5200
3Y	2,1441	-4	91	2,3050	2,3920	2,5680
4Y	2,1808	-4	87	2,3260	2,4330	2,6160
5Y	2,2235	-3	84	2,3565	2,4767	2,6700
7Y	2,3033	-3	80	2,4255	2,5730	2,7285
10Y	2,4330	-2	77	2,5440	2,6518	2,7180
15Y	2,5332	0	73	2,5790	2,5628	2,5020
20Y	2,4177	0	69	2,4220	2,3580	2,2730
30Y	2,1230	1	61	2,1140	2,0460	1,9730

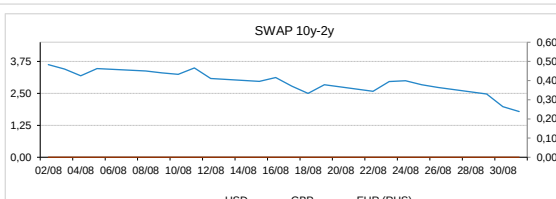
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,50
EUA	2,50
Reino Unido	1,75
Japão	0,10
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,85
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8711	-7	41	3,6647	3,0590	3,1160
2Y	3,7923	-7	47	3,4470	3,0635	3,1220
3Y	3,6124	-7	50	3,3190	3,0530	3,1410
4Y	3,4875	-7	51	3,2655	3,0960	3,1840
5Y	3,4085	-7	51	3,1955	3,1120	3,2324
7Y	3,3404	-4	51	3,2264	3,1720	3,2300
10Y	3,3267	-2	50	3,2570	3,2446	3,2930
15Y	3,3519	-1	46	3,2820	3,2343	3,1805
20Y	3,2978	0	41	3,2145	3,1480	3,0545
30Y	3,0850	1	35	2,9965	2,8803	2,8304

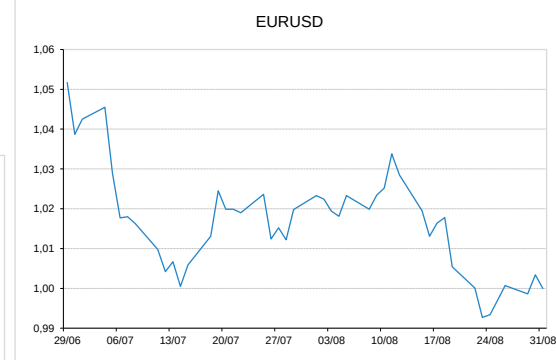
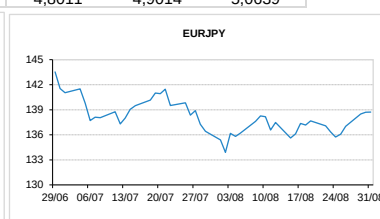


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	94,47	2,11	-4,17	OT 2Y	1,042	-0,05	61,10
JETFUEL	1.115,17	-33,96	27,54	OT 5Y	1,897	-0,07	95,00
DIESEL	1.089,17	-26,96	44,05	OT 10Y	2,616	-0,04	84,20
COBRE	7.550,00	-204,50	-222,50	BUND 10Y	0,929	-6,80	82,30
ZINCO	3.317,25	-211,25	-58,75	SCHATZ 2Y	1,477	-10,32	73,90
OURO	1.714,72	17,20	-45,67	T-NOTE 10Y	3,997	-4,37	47,40
TRIGO	811,50	17,25	17,50	T-NOTE 2Y	3,794	-9,78	53,30
LICENÇA C02	77,91	-2,88	-4,04	GILT 10Y	3,186	0,34	105,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	0,9993	-0,11%	-2,26%	1,0054	1,0119	1,0223
EUR/GBP	0,86478	-0,01%	-3,25%	0,8688	0,8734	0,8836
EUR/JPY	140,36	-0,73%	-4,60%	140,36	140,35	140,33
EUR/CHF	0,9834	-0,72%	-1,03%	0,9821	0,9803	0,9764
EUR/BRL	5,1945	0,37%	3,32%	5,3443	5,4854	5,7493
EUR/PLN	4,7008	0,31%	0,46%	4,8011	4,9014	5,0639



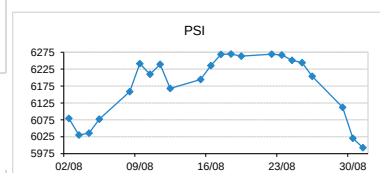
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	0,9993	0,8648	140,36	0,9834	10,7338	7,4366	1,3133	1,46597	5,1945	9,9824
USD	0,9973	-	0,8633	140,03	0,9791	10,6988	7,4160	1,3081	1,4601	5,1795	9,9510

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,550	0,45	32,91
BCP	0,148	3,36	4,76
CORT. AMORIM	10,020	-0,79	-11,17
CTT	3,290	2,49	-27,77
EDP	4,745	-0,42	-1,80
EDP R	23,780	-1,00	8,58
GALP	11,150	4,65	30,87
J MARTINS	22,040	1,01	9,65
MOTA ENGIL	1,202	0,84	-5,80
NAVIGATOR	3,912	0,05	16,78
NOS	3,672	-1,13	7,68
REN	2,640	0,57	3,73
SEMAPA	14,380	-0,83	22,91
SONAE SGPS	1,013	-0,20	1,00
GREENVOLT	9,080	-4,52	46,21

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	4,65
BCP	3,36
CTT	2,49
J MARTINS	1,01
MOTA ENGIL	0,84
CORT. AMORIM	-0,79
SEMAPA	-0,83
EDP R	-1,00
NOS	-1,13
GREENVOLT	-4,52



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.002,40	0,68%	7,77%	6.370,78	5.163,65
CAC40	6.172,36	2,29%	-13,71%	7.384,86	5.756,38
ESTX 50 PR	3.545,74	2,58%	-17,51%	4.415,23	3.357,06
XTRA DAX	13.042,94	3,27%	-17,89%	16.290,19	12.390,95
S&P 500	4.012,03	1,14%	-15,83%	4.818,62	3.636,87
IBEX 35	7.933,80	1,64%	-8,95%	9.198,10	7.287,70
NIKKEI 225	27.650,84	-0,04%	-3,96%	30.795,78	24.681,74

