

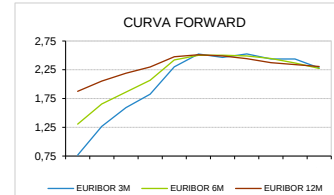
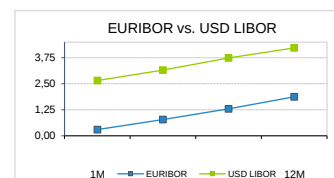
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

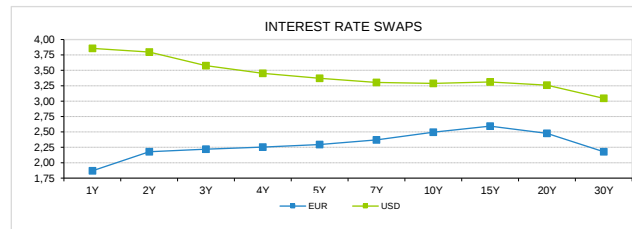
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	0,2980	-2	34	1M	2,6557	2	30	2,0799	-0,2450
3M	0,7830	2	51	3M	3,1581	1	35	2,4914	0,1500
6M	1,2980	1	62	6M	3,7366	3	42	3,0606	0,5800
12M	1,8740	-2	85	12M	4,2206	1	51	3,7504	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,8680	4	78	2,4870	2,3650	2,5410
2Y	2,1770	9	84	2,4000	2,4170	2,5760
3Y	2,2190	10	80	2,3880	2,4580	2,6230
4Y	2,2533	10	77	2,4070	2,4940	2,6710
5Y	2,2944	11	75	2,4330	2,5380	2,7250
7Y	2,3702	9	71	2,4960	2,6325	2,7860
10Y	2,4965	8	69	2,6090	2,7120	2,7790
15Y	2,5940	10	66	2,6425	2,6200	2,5555
20Y	2,4767	10	63	2,4825	2,4140	2,3265
30Y	2,1783	9	56	2,1715	2,1000	2,0260

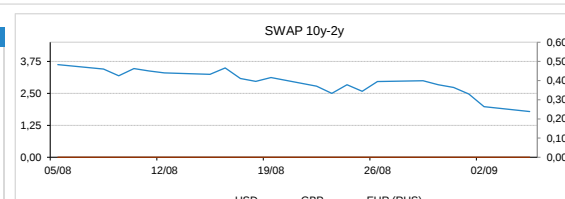
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,50
EUA	2,50
Reino Unido	1,75
Japão	0,10
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,85
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8565	-8	39	3,6634	3,0210	3,1264
2Y	3,7970	4	30	3,3925	3,0362	2,8833
3Y	3,5767	-11	46	3,2814	3,0653	3,1278
4Y	3,4510	-11	47	3,2200	3,0600	3,1541
5Y	3,3710	0	37	3,2024	3,0740	3,1905
7Y	3,3031	-8	47	3,1710	3,1811	3,2371
10Y	3,2878	-6	46	3,2283	3,2038	3,2749
15Y	3,3121	-5	42	3,2480	3,1967	3,2067
20Y	3,2580	0	32	3,1842	3,1155	3,0678
30Y	3,0452	-3	31	2,9700	2,8687	2,7842

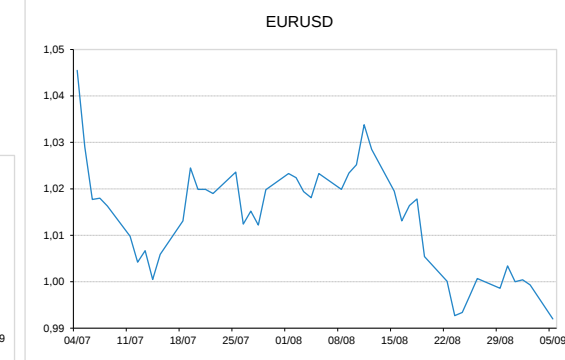
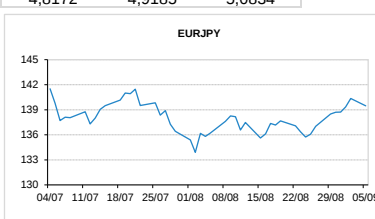


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	95,48	2,46	2,30	OT 2Y	1,015	-0,03	61,10
JETFUEL	1.144,86	29,69	77,65	OT 5Y	1,935	0,05	95,00
DIESEL	1.116,36	27,19	89,15	OT 10Y	2,659	0,05	84,20
COBRE	7.552,00	36,00	-173,50	BUND 10Y	0,976	5,63	82,30
ZINCO	3.172,50	-144,75	-182,50	SCHATZ 2Y	1,453	-2,16	73,90
OURO	1.710,60	-1,59	-64,90	T-NOTE 10Y	4,003	3,65	47,40
TRIGO	811,00	16,75	17,00	T-NOTE 2Y	3,808	4,78	53,30
LICENÇA C02	74,24	-3,65	-10,52	GILT 10Y	3,218	6,22	105,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	0,992	-0,73%	-3,06%	0,9980	1,0044	1,0145
EUR/GBP	0,86358	0,14%	-2,42%	0,8677	0,8724	0,8828
EUR/JPY	139,47	0,64%	-2,33%	139,47	139,46	139,44
EUR/CHF	0,9730	0,37%	0,67%	0,9717	0,9700	0,9662
EUR/BRL	5,1273	0,42%	2,61%	5,2750	5,4132	5,6753
EUR/PLN	4,7176	0,03%	-0,18%	4,8172	4,9185	5,0834



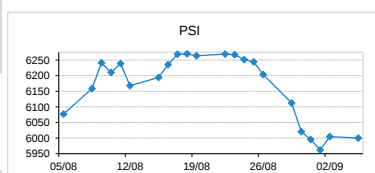
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	0,9920	0,8636	139,47	0,9730	10,7182	7,4364	1,3037	1,45918	5,1273	9,8873
USD	1,0080	-	0,8691	140,55	0,9815	10,7977	7,4958	1,3137	1,4717	5,1696	9,9610

ACCIONISTA

TITULO	COTACÃO	1D %	YTD %
ALTRI	5,440	-1,81	30,28
BCP	0,146	-1,29	3,55
CORT. AMORIM	9,910	-1,29	-12,15
CTT	3,265	-0,31	-28,32
EDP	4,798	0,84	-0,70
EDP R	24,040	0,97	9,77
GALP	11,290	1,53	32,51
J MARTINS	22,080	0,00	9,85
MOTA ENGIL	1,216	1,50	-4,70
NAVIGATOR	3,848	-2,14	14,87
NOS	3,664	-0,43	7,45
REN	2,645	0,38	3,93
SEMAPA	13,800	-2,68	17,95
SONAE SGPS	1,000	-0,99	-0,30
GREENVOLT	9,050	-0,88	45,73

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	1,53
MOTA ENGIL	1,50
EDP R	0,97
EDP	0,84
REN	0,38
BCP	-1,29
CORT. AMORI	-1,29
ALTRI	-1,81
NAVIGATOR	-2,14
SEMAPA	-2,68



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.000,05	-0,08%	7,73%	6.370,78	5.163,65
CAC40	6.089,69	-1,26%	-14,87%	7.384,86	5.756,38
ESTX 50 PR	3.490,35	-1,52%	-18,80%	4.415,23	3.357,06
XTRA DAX	12.765,36	-2,18%	-19,64%	16.290,19	12.390,95
S&P 500	3.924,26	-1,07%	-17,66%	4.818,62	3.636,87
IBEX 35	7.854,90	-0,97%	-9,86%	9.198,10	7.287,70
NIKKEI 225	27.619,61	-0,11%	-4,07%	30.795,78	24.681,74

