

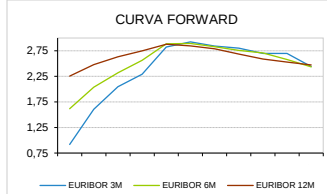
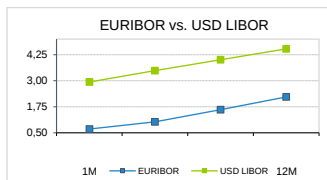
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

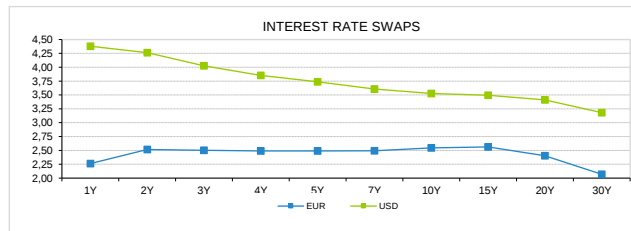
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	0,6800	1	70	1M	2,9391	12	55	2,1849	0,3050
3M	1,0300	2	69	3M	3,4834	19	56	2,6249	0,6000
6M	1,6080	6	86	6M	4,0101	17	50	3,2273	0,9800
12M	2,2230	7	107	12M	4,5321	29	57	3,8586	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,2610	7	117	2,7872	2,4512	2,5015
2Y	2,5174	8	118	2,6310	2,4668	2,5020
3Y	2,5025	6	111	2,5680	2,4780	2,5360
4Y	2,4900	5	104	2,5500	2,4880	2,5730
5Y	2,4900	4	99	2,5380	2,5110	2,6060
7Y	2,4940	2	90	2,5440	2,5660	2,6375
10Y	2,5450	0	81	2,5955	2,6010	2,6053
15Y	2,5630	-2	68	2,5620	2,4710	2,3650
20Y	2,4028	-3	59	2,3712	2,2520	2,1350
30Y	2,0690	-4	47	2,0330	1,9245	1,8260

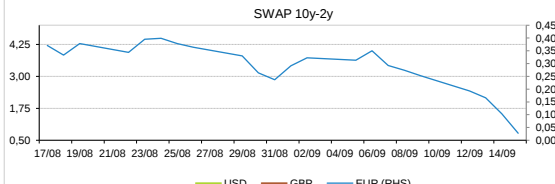
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	1,25
EUA	2,50
Reino Unido	1,75
Japão	0,10
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,35
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,3793	5	74	4,1343	3,2760	3,2360
2Y	4,2639	6	77	3,8105	3,2510	3,2180
3Y	4,0252	6	79	3,6370	3,2170	3,2015
4Y	3,8542	6	80	3,5560	3,2502	3,2270
5Y	3,7377	6	80	3,4580	3,2240	3,2771
7Y	3,6074	6	76	3,4015	3,2550	3,2805
10Y	3,5268	5	70	3,3990	3,2750	3,3070
15Y	3,4957	4	59	3,3740	3,2693	3,2300
20Y	3,4111	3	50	3,3010	3,1935	3,0840
30Y	3,1810	3	40	3,0620	2,9434	2,8595

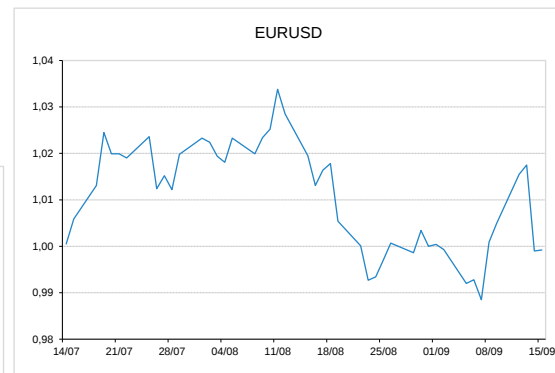
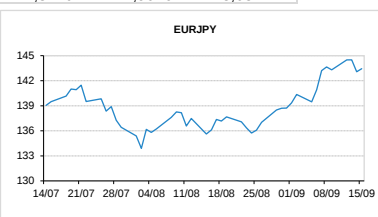
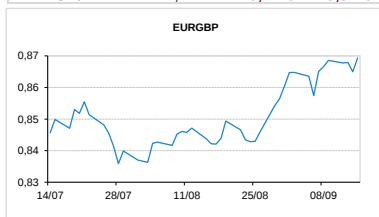


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	91,10	-3,00	-3,18	OT 2Y	1,435	0,06	81,10
JETFUEL	1,040,04	-76,46	-62,21	OT 5Y	2,156	0,05	89,70
DIESEL	1,023,04	-70,96	-41,21	OT 10Y	2,794	0,04	80,50
COBRE	7,785,50	-65,50	-288,50	BUND 10Y	1,357	4,13	80,80
ZINCO	3,255,50	5,00	-405,25	SCHATZ 2Y	2,105	9,50	88,90
OURO	1,668,50	-28,82	-111,21	T-NOTE 10Y	4,209	5,32	55,50
TRIGO	855,75	-16,50	38,00	T-NOTE 2Y	4,237	9,26	63,20
LICENÇA C02	72,17	-0,37	-18,61	GILT 10Y	3,395	4,49	107,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	0,9992	0,02%	-1,99%	1,0058	1,0129	1,0234
EUR/GBP	0,86934	-0,50%	-2,94%	0,8733	0,8775	0,8862
EUR/JPY	143,43	-0,24%	-5,45%	143,43	143,42	143,40
EUR/CHF	0,9598	0,07%	0,18%	0,9586	0,9570	0,9536
EUR/BRL	5,2273	-1,40%	-0,94%	5,3715	5,5130	5,7781
EUR/PLN	4,7274	-0,24%	-0,97%	4,8120	4,9076	5,0517



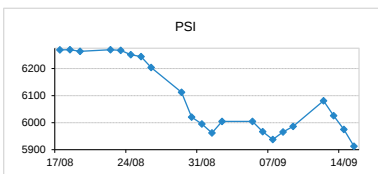
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	0,9992	0,8693	143,43	0,9598	10,7135	7,4363	1,3190	1,48831	5,2273	10,1473
USD	1,0004	-	0,8704	143,47	0,9610	10,7111	7,4395	1,3204	1,4885	5,2289	10,1493

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,290	-1,49	26,68
BCP	0,147	2,44	4,19
CORT. AMORIM	9,800	-0,41	-13,12
CTT	3,220	-1,38	-29,31
EDP	4,887	-1,39	1,14
EDP R	24,340	-1,74	11,14
GALP	10,395	-2,16	22,01
J MARTINS	22,560	-1,10	12,24
MOTA ENGIL	1,216	-0,65	-4,70
NAVIGATOR	3,676	-0,22	9,73
NOS	3,576	-0,56	4,87
REN	2,545	-0,97	0,00
SEMAPA	13,520	-3,43	15,56
SONAE SGPS	0,954	-1,14	-4,89
GREENVOLT	9,130	-1,83	47,02

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	2,44
ALTRI	-1,49
EDP R	-1,74
GREENVOLT	-1,83
GALP	-2,16
SEMAPA	-3,43



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5,912,77	-1,04%	6,16%	6,370,78	5,163,65
CAC40	6,162,80	-0,96%	-13,84%	7,384,86	5,756,38
ESTX 50 PR	3,545,14	-0,63%	-17,52%	4,415,23	3,357,06
XTRA DAX	12,972,13	-0,43%	-18,34%	16,290,19	12,390,95
S&P 500	3,923,02	-0,58%	-17,69%	4,818,62	3,636,87
IBEX 35	8,084,20	0,36%	-7,23%	9,198,10	7,287,70
NIKKEI 225	27,875,91	0,21%	-3,18%	30,622,39	24,681,74

