

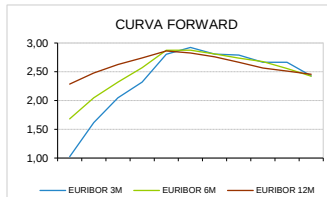
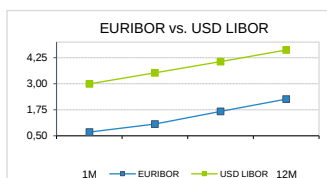
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

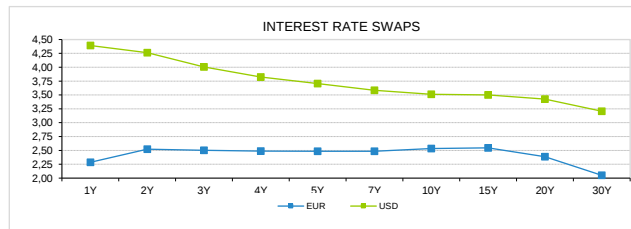
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	0,6780	0	71	1M	2,9934	5	61	2,2095	0,4350
3M	1,0630	3	73	3M	3,5271	4	59	2,6235	0,6000
6M	1,6720	6	94	6M	4,0630	5	53	3,2286	0,9050
12M	2,2630	4	115	12M	4,6214	9	63	3,8656	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,2856	1	118	2,7580	2,4410	2,4790
2Y	2,5220	-1	116	2,6100	2,4600	2,4904
3Y	2,5012	-2	106	2,5560	2,4688	2,5175
4Y	2,4875	-2	101	2,5400	2,4740	2,5510
5Y	2,4839	-2	95	2,5252	2,4960	2,5867
7Y	2,4856	-2	85	2,5300	2,5490	2,6210
10Y	2,5323	-2	75	2,5770	2,5840	2,5850
15Y	2,5460	-3	62	2,5452	2,4560	2,3460
20Y	2,3860	-3	53	2,3545	2,2330	2,1160
30Y	2,0510	-3	41	2,0130	1,9060	1,8080

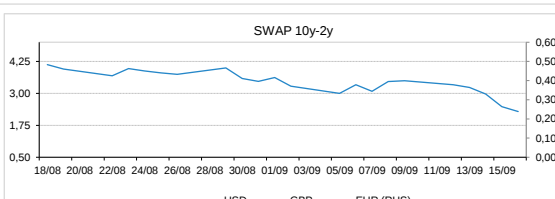
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	1,25
EUA	2,50
Reino Unido	1,75
Japão	0,10
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,35
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,3919	-1	72	4,1747	3,1950	3,1533
2Y	4,2618	-2	71	3,7850	3,1160	3,2390
3Y	4,0067	-3	70	3,5980	3,2236	3,2395
4Y	3,8247	-4	71	3,5124	3,2264	3,2370
5Y	3,7052	-4	72	3,4370	3,2291	3,2876
7Y	3,5837	-3	71	3,4029	3,2637	3,3315
10Y	3,5135	-1	67	3,3870	3,3187	3,3646
15Y	3,5013	1	59	3,3940	3,2940	3,2730
20Y	3,4269	2	52	3,3242	3,2105	3,1602
30Y	3,2072	3	44	3,1000	2,9810	2,9049

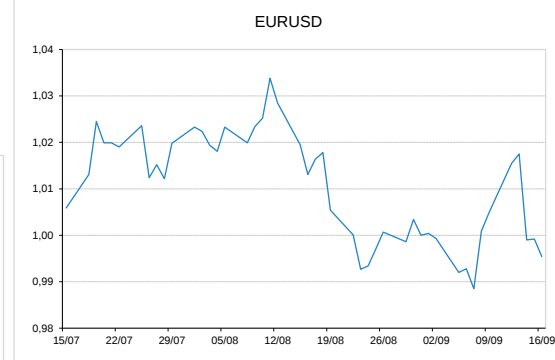
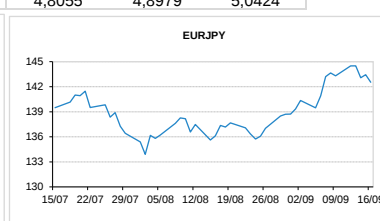


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	92,05	1,21	0,31	OT 2Y	1,467	0,05	61,10
JETFUEL	980,22	-59,82	-105,69	OT 5Y	2,183	0,02	95,00
DIESEL	970,22	-52,82	-77,03	OT 10Y	2,796	-0,01	84,20
COBRE	7.711,50	-73,50	-250,50	BUND 10Y	1,382	3,11	82,30
ZINCO	3.215,25	-40,25	-417,25	SCHATZ 2Y	2,149	3,91	73,90
OURO	1.674,04	8,93	-101,65	T-NOTE 10Y	4,182	-2,66	47,40
TRIGO	847,25	2,25	44,50	T-NOTE 2Y	4,241	-0,40	53,30
LICENÇA C02	72,83	0,98	-19,25	GILT 10Y	3,363	-0,46	105,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	0,9954	-0,38%	-1,75%	1,0020	1,0089	1,0195
EUR/GBP	0,874	-0,53%	-3,64%	0,8779	0,8821	0,8910
EUR/JPY	142,53	0,63%	-4,50%	142,53	142,52	142,50
EUR/CHF	0,9655	-0,44%	0,01%	0,9643	0,9626	0,9591
EUR/BRL	5,2971	-0,99%	-1,21%	5,4412	5,5802	5,8480
EUR/PLN	4,7197	0,08%	-1,02%	4,8055	4,8979	5,0424



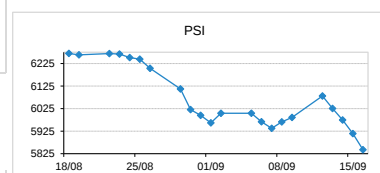
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	0,9954	0,8740	142,53	0,9655	10,7870	7,4367	1,3282	1,49544	5,2971	10,2307
USD	0,9968	-	0,8744	142,93	0,9620	10,7391	7,4136	1,3277	1,4912	5,2691	10,2065

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,290	-0,19	26,68
BCP	0,144	-1,90	2,34
CORT. AMORIM	9,700	-1,02	-14,01
CTT	3,130	-2,49	-31,28
EDP	4,960	1,22	2,65
EDP R	24,300	-0,08	10,96
GALP	9,964	-4,10	16,95
J MARTINS	22,100	-2,21	9,95
MOTA ENGIL	1,196	-1,48	-6,27
NAVIGATOR	3,614	-1,63	7,88
NOS	3,512	-1,95	2,99
REN	2,555	0,59	0,39
SEMAPA	13,240	-2,22	13,16
SONAE SGPS	0,940	-1,31	-6,28
GREENVOLT	9,060	-0,44	45,89

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP	1,22
REN	0,59
NOS	-1,95
J MARTINS	-2,21
SEMAPA	-2,22
CTT	-2,49
GALP	-4,10



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.842,72	-1,21%	4,91%	6.370,78	5.163,65
CAC40	6.073,06	-1,38%	-15,10%	7.384,86	5.756,38
ESTX 50 PR	3.493,13	-1,37%	-18,73%	4.415,23	3.357,06
XTRA DAX	12.721,75	-1,81%	-19,91%	16.290,19	12.390,95
S&P 500	3.850,99	-1,30%	-19,21%	4.818,62	3.636,87
IBEX 35	7.963,40	-1,51%	-8,61%	9.198,10	7.287,70
NIKKEI 225	27.567,65	-1,11%	-4,25%	30.541,99	24.681,74

