

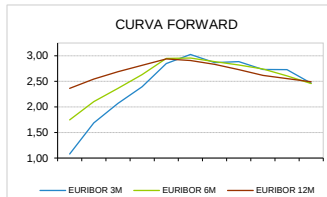
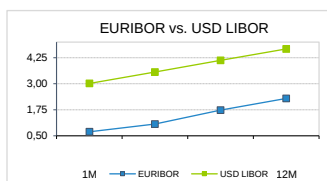
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

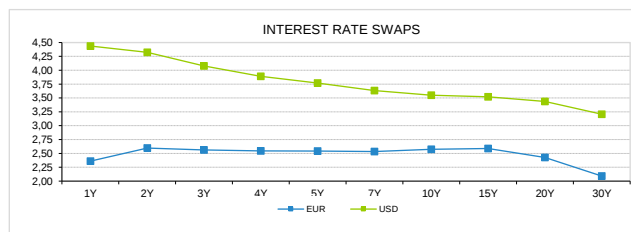
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	0,6920	1	67	1M	3,0139	2	64	2,2121	0,4350
3M	1,0660	0	64	3M	3,5653	4	60	2,6364	0,5800
6M	1,7370	7	88	6M	4,1233	6	62	3,2415	0,8650
12M	2,2950	3	104	12M	4,6721	5	72	3,8960	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3610	9	103	2,8350	2,4890	2,5110
2Y	2,5960	9	93	2,6730	2,5100	2,5150
3Y	2,5637	8	80	2,5545	2,4790	2,5240
4Y	2,5460	8	74	2,5420	2,4840	2,5580
5Y	2,5425	7	69	2,5780	2,5300	2,6060
7Y	2,5350	6	61	2,5350	2,5570	2,6280
10Y	2,5726	5	53	2,6150	2,6170	2,6150
15Y	2,5875	5	43	2,5830	2,4880	2,3810
20Y	2,4269	5	37	2,3940	2,2720	2,1520
30Y	2,0912	5	27	2,0190	1,9110	1,8110

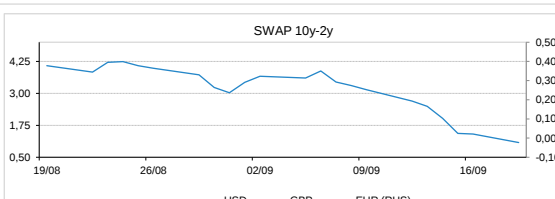
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	1,25
EUA	2,50
Reino Unido	1,75
Japão	0,10
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,4373	6	76	4,2025	3,3047	3,0540
2Y	4,3245	7	73	3,8710	3,2824	3,2573
3Y	4,0770	7	68	3,6913	3,2205	3,1510
4Y	3,8909	6	66	3,5685	3,2190	3,1930
5Y	3,7698	5	64	3,4855	3,2235	3,2893
7Y	3,6344	4	59	3,4085	3,2560	3,2740
10Y	3,5491	2	52	3,4150	3,2820	3,3110
15Y	3,5199	1	43	3,4080	3,2959	3,2480
20Y	3,4377	0	37	3,3240	3,1940	3,1085
30Y	3,2071	-1	31	3,0850	2,9626	2,8768

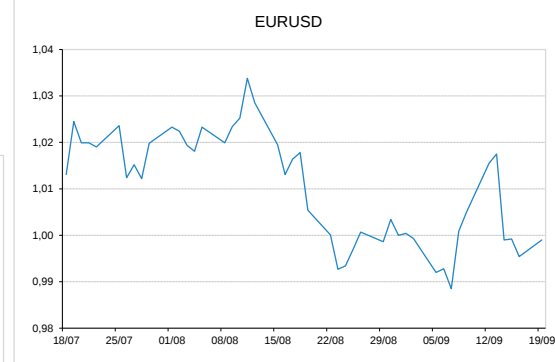
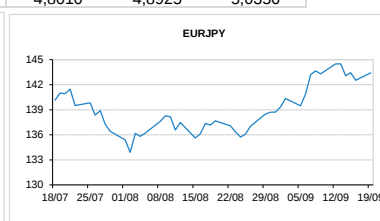


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	90,98	-0,37	-5,11	OT 2Y	1,533	0,06	72,90
JETFUEL	977,19	-3,03	-113,56	OT 5Y	2,228	0,04	77,60
DIESEL	970,75	0,53	-82,00	OT 10Y	2,839	0,04	68,20
COBRE	7.809,50	32,50	-217,00	BUND 10Y	1,408	1,56	75,20
ZINCO	3.184,50	-30,75	-556,50	SCHATZ 2Y	2,198	2,69	81,00
OURO	1.672,29	-2,77	-74,77	T-NOTE 10Y	4,216	3,55	50,40
TRIGO	824,00	-35,75	53,00	T-NOTE 2Y	4,301	8,67	67,40
LICENÇA C02	71,20	-2,07	-26,81	GILT 10Y	3,378	0,00	88,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	0,999	0,36%	-0,64%	1,0056	1,0125	1,0230
EUR/GBP	0,87785	-0,44%	-3,24%	0,8818	0,8859	0,8946
EUR/JPY	143,42	-0,62%	-4,01%	143,42	143,41	143,39
EUR/CHF	0,9664	-0,04%	-0,32%	0,9652	0,9634	0,9595
EUR/BRL	5,1931	1,33%	-0,04%	5,3353	5,4712	5,7327
EUR/PLN	4,7131	0,12%	0,79%	4,8010	4,8925	5,0356



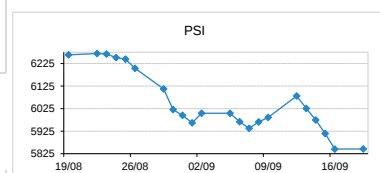
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	0,9990	0,8779	143,42	0,9664	10,8152	7,4371	1,3299	1,49454	5,1931	10,2741
USD	0,9989	-	0,8766	143,315	0,9649	10,8055	7,4286	1,3283	1,4921	5,2214	10,2612

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,295	0,09	26,80
BCP	0,144	0,21	2,48
CORT. AMORIM	9,880	1,86	-12,41
CTT	3,085	-1,44	-32,27
EDP	4,936	-0,72	2,15
EDP R	23,880	-2,17	9,04
GALP	9,924	-0,08	16,48
J MARTINS	22,640	2,26	12,64
MOTA ENGIL	1,194	-0,33	-6,43
NAVIGATOR	3,624	0,22	8,18
NOS	3,520	0,23	3,23
REN	2,575	1,18	1,18
SEMAPA	13,200	0,30	12,82
SONAE SGPS	0,935	-0,64	-6,78
GREENVOLT	9,040	-0,33	45,57

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	2,26
CORT. AMORI	1,86
REN	1,18
SEMAPA	0,30
NOS	0,23
MOTA ENGIL	-0,33
SONAE SGPS	-0,64
EDP	-0,72
CTT	-1,44
EDP R	-2,17



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.846,27	0,01%	4,97%	6.370,78	5.163,65
CAC40	6.072,82	-0,07%	-15,10%	7.384,86	5.756,38
ESTX 50 PR	3.506,16	0,16%	-18,43%	4.415,23	3.357,06
XTRA DAX	12.821,66	0,63%	-19,28%	16.290,19	12.390,95
S&P 500	3.864,75	-0,15%	-18,86%	4.818,62	3.636,87
IBEX 35	8.009,10	0,31%	-8,09%	9.198,10	7.287,70
NIKKEI 225	27.567,65	-1,11%	-4,25%	30.541,99	24.681,74

