

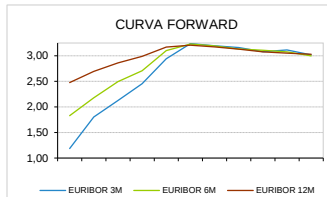
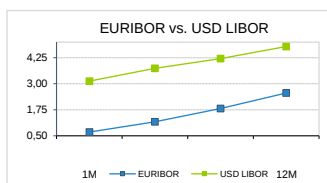
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

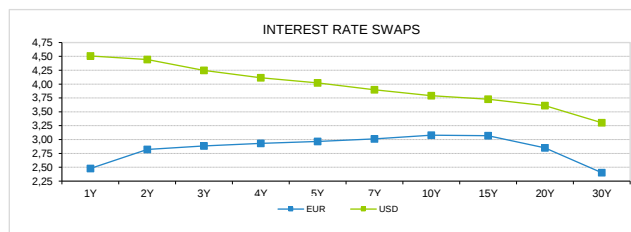
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	0,6790	1	48	1M	3,1279	1	60	2,4579	0,3350
3M	1,1730	1	55	3M	3,7429	7	67	3,4856	0,5000
6M	1,8090	1	62	6M	4,2093	4	64	4,4003	0,9000
12M	2,5560	-2	80	12M	4,7873	1	66	5,2865	1,3400

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4770	-2	63	3,1686	3,0731	3,1430
2Y	2,8220	-4	64	3,0990	3,0910	3,1420
3Y	2,8858	-5	68	3,0940	3,1035	3,1520
4Y	2,9303	-6	70	3,0990	3,1140	3,1760
5Y	2,9660	-7	71	3,1040	3,1290	3,2090
7Y	3,0130	-7	70	3,1200	3,1710	3,2160
10Y	3,0785	-6	66	3,1680	3,1780	3,1320
15Y	3,0700	-6	58	3,0795	2,9615	2,7950
20Y	2,8510	-5	48	2,8200	2,6590	2,4780
30Y	2,4020	-5	35	2,3610	2,2190	2,0740

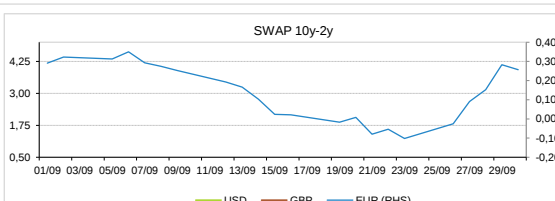
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	1,25
EUA	3,25
Reino Unido	2,25
Japão	0,10
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,5075	-4	60	4,3577	3,6550	3,5405
2Y	4,4449	-5	60	4,0763	3,6460	3,7317
3Y	4,2469	-5	59	3,9400	3,6239	3,6567
4Y	4,1134	-5	59	3,8686	3,5840	3,4725
5Y	4,0212	-5	59	3,8100	3,5465	3,5131
7Y	3,8988	-5	57	3,7140	3,5380	3,5160
10Y	3,7913	-5	51	3,6740	3,5584	3,5170
15Y	3,7277	-4	44	3,6094	3,4702	3,3870
20Y	3,6108	-3	38	3,4825	3,3487	3,2202
30Y	3,3034	-2	29	3,1825	3,0293	2,9259

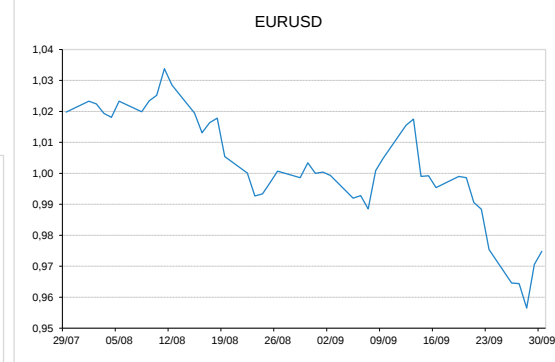
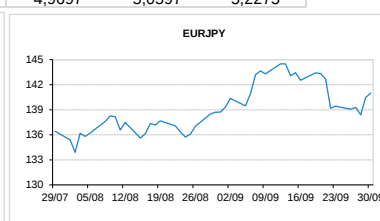


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	88,29	-0,20	-7,35	OT 2Y	2,041	-0,10	93,50
JETFUEL	1,020,74	-28,76	-217,01	OT 5Y	2,559	-0,10	60,30
DIESEL	1,037,74	-14,76	-155,01	OT 10Y	3,176	-0,07	54,80
COBRE	7,515,00	120,00	-618,50	BUND 10Y	1,776	-8,04	64,20
ZINCO	2,960,75	86,75	-649,25	SCHATZ 2Y	2,328	-5,41	46,10
OURO	1,670,84	10,29	-40,20	T-NOTE 10Y	4,431	-1,27	49,30
TRIGO	913,75	17,50	82,25	T-NOTE 2Y	4,518	-1,83	70,00
LICENÇA C02	66,67	0,94	-13,36	GILT 10Y	4,467	3,45	139,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	0,9748	0,43%	-2,52%	0,9823	0,9882	0,9980
EUR/GBP	0,883	1,34%	-2,57%	0,8885	0,8951	0,9091
EUR/JPY	141,01	-0,39%	-1,62%	141,01	141,00	140,98
EUR/CHF	0,9632	-0,58%	2,07%	0,9610	0,9583	0,9524
EUR/BRL	5,2867	0,26%	-1,38%	5,4374	5,5717	5,8151
EUR/PLN	4,8524	0,06%	-2,71%	4,9697	5,0597	5,2275



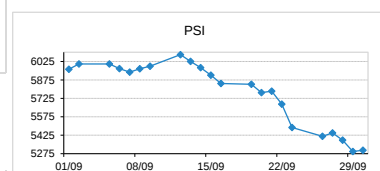
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	0,9748	0,8830	141,01	0,9632	10,8866	7,4356	1,3462	1,52142	5,2867	10,6407
USD	1,0206	-	0,8957	144,73	0,9837	11,0984	7,5892	1,3736	1,5547	5,4088	10,8966

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,175	2,99	23,93
BCP	0,122	-1,77	-13,56
CORT. AMORIM	9,100	2,36	-19,33
CTT	2,710	-0,37	-40,50
EDP	4,440	-0,65	-8,11
EDP R	21,040	0,57	-3,93
GALP	9,824	2,01	15,31
J MARTINS	19,050	-1,55	-5,22
MOTA ENGIL	1,060	-0,93	-16,93
NAVIGATOR	3,486	1,93	4,06
NOS	3,344	0,18	-1,94
REN	2,415	-0,62	-5,11
SEMAPA	12,220	0,16	4,44
SONAE SGPS	0,825	0,06	-17,80
GREENVOLT	8,600	2,38	38,48

MAIORES GANHOS/PERDAS	
Título	Variação %
ALTRI	2,99
GREENVOLT	2,38
CORT. AMORI	2,36
GALP	2,01
NAVIGATOR	1,93
REN	-0,62
EDP	-0,65
MOTA ENGIL	-0,93
J MARTINS	-1,55
BCP	-1,77



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5,302,76	0,20%	-4,79%	6,370,78	5,163,65
CAC40	5,762,34	1,51%	-19,44%	7,384,86	5,628,42
ESTX 50 PR	3,318,20	1,19%	-22,80%	4,415,23	3,249,57
XTRA DAX	12,114,36	1,16%	-23,74%	16,290,19	11,862,84
S&P 500	3,656,06	0,46%	-23,27%	4,818,62	3,610,40
IBEX 35	7,366,80	0,91%	-15,46%	9,198,10	7,242,20
NIKKEI 225	25,937,21	-1,83%	-9,91%	29,960,93	24,681,74

