

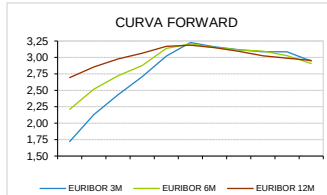
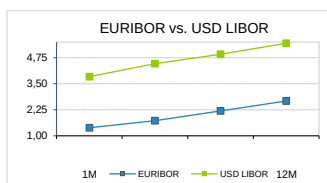
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

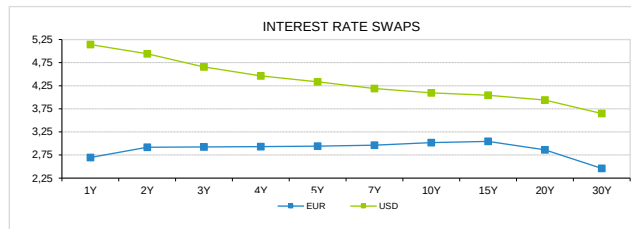
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,3850	1	71	1M	3,8416	4	70	2,8547	0,2500
3M	1,7260	-1	55	3M	4,4597	0	71	3,2390	0,4400
6M	2,1980	3	39	6M	4,9186	0	69	3,7542	0,7500
12M	2,6730	-1	12	12M	5,4454	0	66	4,3059	1,0800

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6971	3	32	3,1450	2,9382	3,0180
2Y	2,9170	3	25	3,0519	2,9640	3,0220
3Y	2,9265	2	22	3,0023	3,1540	3,0310
4Y	2,9309	2	19	2,9965	2,9840	3,0610
5Y	2,9420	2	17	3,0105	3,0100	3,1095
7Y	2,9620	1	14	3,0130	3,2440	3,3255
10Y	3,0200	0	14	3,0795	3,1050	3,1100
15Y	3,0450	-2	15	3,0495	2,9530	2,8280
20Y	2,8620	-2	18	2,8270	2,6900	2,5415
30Y	2,4600	-3	21	2,5070	2,2790	2,1450

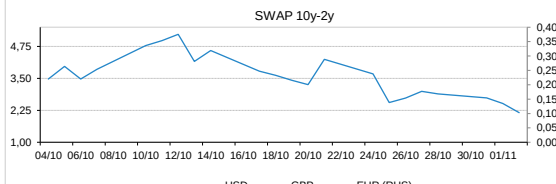
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,00
EUA	3,25
Reino Unido	2,25
Japão	0,10
Canadá	3,75
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,85
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1417	1	63	4,6150	3,8327	3,7280
2Y	4,9408	1	53	4,3523	3,7947	3,7300
3Y	4,6579	0	46	4,1700	3,7760	3,7210
4Y	4,4629	-1	42	4,0842	3,7720	3,7480
5Y	4,3345	-1	40	4,0176	3,7580	3,8050
7Y	4,1898	-1	40	3,9410	3,7810	3,8025
10Y	4,0944	-1	42	3,9400	3,8329	3,8270
15Y	4,0430	0	41	3,9017	3,7849	3,7345
20Y	3,9416	-1	41	3,8039	3,6535	3,5682
30Y	3,6486	-1	40	3,5190	3,3702	3,2690

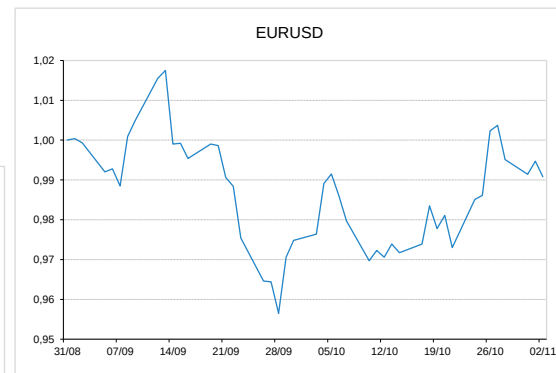
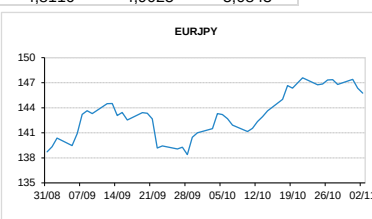


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	96,25	1,60	12,73	OT 2Y	2,034	0,02	9,40
JETFUEL	1,039,44	19,46	50,51	OT 5Y	2,503	0,02	12,60
DIESEL	1,060,50	11,78	38,25	OT 10Y	3,143	0,02	17,40
COBRE	7,660,00	202,00	92,00	BUND 10Y	1,755	1,88	22,70
ZINCO	2,767,50	42,00	-233,50	SCHATZ 2Y	2,427	4,68	29,00
OURO	1,647,77	-0,22	-12,84	T-NOTE 10Y	4,653	-1,11	29,60
TRIGO	843,50	-59,00	-78,00	T-NOTE 2Y	4,899	1,23	43,20
LICENÇA C02	76,76	0,04	10,03	GILT 10Y	3,596	-5,78	-58,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	0,9908	-0,39%	1,47%	0,9985	1,0048	1,0172
EUR/GBP	0,861	-0,05%	1,13%	0,8649	0,8686	0,8768
EUR/JPY	145,75	0,41%	-2,92%	145,74	145,73	145,71
EUR/CHF	0,9859	0,18%	-1,09%	0,9825	0,9787	0,9702
EUR/BRL	5,0811	0,73%	0,01%	5,2173	5,3301	5,5599
EUR/PLN	4,6998	0,11%	2,74%	4,8116	4,9025	5,0843



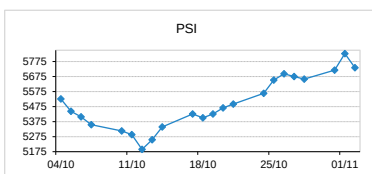
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	0,9908	0,8610	145,75	0,9859	10,8929	7,4429	1,3455	1,5396	5,0811	10,2413
USD	1,0125	-	0,8715	146,94	0,9980	11,0292	7,5353	1,3637	1,5605	5,1484	10,3695

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,745	-0,09	37,58
BCP	0,150	-4,21	6,53
CORT. AMORIM	9,430	-3,58	-16,40
CTT	3,110	-1,27	-31,72
EDP	4,400	-1,26	-8,94
EDP R	21,400	-1,15	-2,28
GALP	10,530	-0,57	23,59
J MARTINS	20,760	-2,35	3,28
MOTA ENGIL	1,248	0,32	-0,49
NAVIGATOR	3,812	-1,09	13,79
NOS	3,970	-0,85	16,42
REN	2,610	-0,76	2,55
SEMAPA	12,840	-0,62	9,74
SONAE SGPS	0,965	-2,08	-3,84
GREENVOLT	7,800	-1,89	25,60

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	0,32
GREENVOLT	-1,89
SONAE SGPS	-2,08
J MARTINS	-2,35
CORT. AMORI	-3,58
BCP	-4,21



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.734,11	-1,61%	2,96%	6.370,78	5.128,86
CAC40	6.276,88	-0,81%	-12,25%	7.384,86	5.628,42
ESTX 50 PR	3.622,01	-0,79%	-15,74%	4.415,23	3.249,57
XTRA DAX	13.256,74	-0,61%	-16,54%	16.290,19	11.862,84
S&P 500	3.829,50	-0,69%	-19,65%	4.818,62	3.491,58
IBEX 35	7.968,60	-0,38%	-8,55%	9.164,10	7.189,60
NIKKEI 225	27.663,39	-0,06%	-3,92%	29.960,93	24.681,74

