

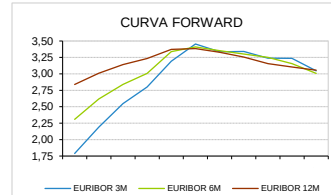
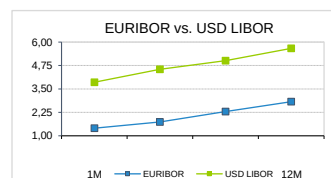
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

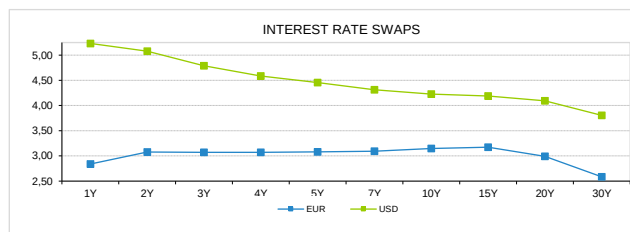
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,4050	1	62	1M	3,8581	1	67	2,9325	0,1100
3M	1,7420	1	45	3M	4,5503	2	81	3,3133	0,4000
6M	2,2960	2	40	6M	5,0113	1	77	3,7629	0,6500
12M	2,8200	3	27	12M	5,6664	1	94	4,2563	1,0100

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,8388	3	25	3,3220	3,0670	3,1140
2Y	3,0770	2	13	3,1918	3,0981	3,1196
3Y	3,0723	1	5	3,1015	3,1540	3,1110
4Y	3,0710	1	0	3,0830	3,0470	3,1420
5Y	3,0820	2	-2	3,1460	3,1310	3,2220
7Y	3,0917	0	-5	3,0960	3,2440	3,3255
10Y	3,1465	0	-6	3,2080	3,2315	3,2312
15Y	3,1730	1	-1	3,1795	3,0810	2,9536
20Y	2,9910	1	4	2,9595	2,8185	2,6650
30Y	2,5852	2	9	2,5070	2,3390	2,2050

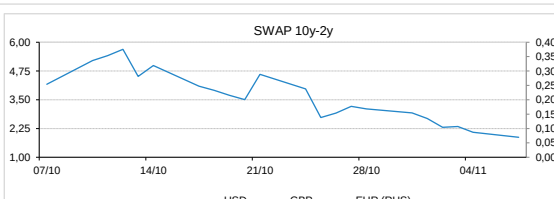
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,00
EUA	4,00
Reino Unido	3,00
Japão	0,10
Canadá	3,75
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,85
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,2321	3	53	4,8122	3,8910	3,7460
2Y	5,0780	4	44	4,5119	3,8972	3,9106
3Y	4,7897	4	36	4,3182	3,8920	3,9060
4Y	4,5864	4	31	4,2128	3,8815	3,9245
5Y	4,4555	3	28	4,1578	3,8970	3,9499
7Y	4,3142	3	29	4,0917	3,9365	3,9787
10Y	4,2277	3	33	4,0782	3,9722	4,0037
15Y	4,1903	2	37	4,0637	3,9389	3,9147
20Y	4,0946	2	39	3,9663	3,8210	3,7310
30Y	3,8049	2	40	3,6833	3,5274	3,4324

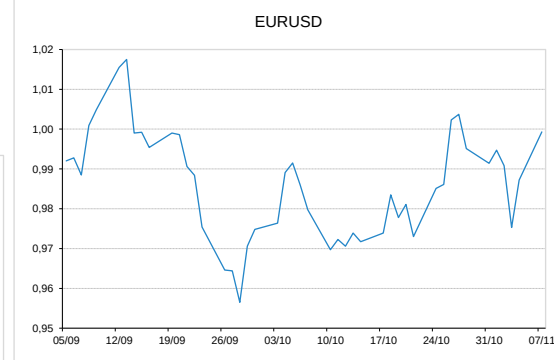
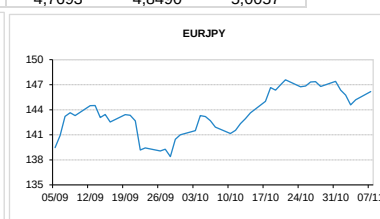


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	98,94	0,37	3,05	OT 2Y	2,159	0,00	17,60
JETFUEL	1,100,62	20,57	56,90	OT 5Y	2,703	0,06	18,80
DIESEL	1,105,62	7,17	40,90	OT 10Y	3,312	0,04	14,20
COBRE	8.133,00	538,00	381,00	BUND 10Y	1,972	4,49	24,70
ZINCO	2.893,00	154,75	-179,51	SCHATZ 2Y	2,627	6,19	29,40
OURO	1.677,83	-4,04	-16,99	T-NOTE 10Y	4,780	5,24	27,60
TRIGO	854,50	6,75	-25,75	T-NOTE 2Y	5,094	8,63	48,30
LICENÇA C02	77,97	1,61	8,12	GILT 10Y	3,936	10,76	-58,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	0,9993	1,23%	2,00%	1,0069	1,0134	1,0256
EUR/GBP	0,87135	0,39%	0,28%	0,8751	0,8787	0,8861
EUR/JPY	146,18	-0,68%	-2,91%	146,17	146,16	146,14
EUR/CHF	0,9903	-0,03%	-2,19%	0,9864	0,9819	0,9723
EUR/BRL	5,1216	-1,59%	-1,04%	5,2549	5,3648	5,5938
EUR/PLN	4,6750	0,26%	4,01%	4,7693	4,8490	5,0057



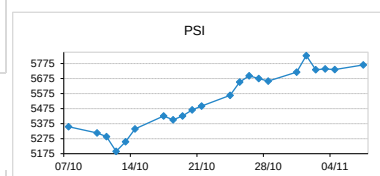
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	0,9993	0,8714	146,18	0,9903	10,8597	7,4386	1,3495	1,54687	5,1216	10,2495
USD	1,0002	-	0,8723	146,45	0,9894	10,8599	7,4396	1,3493	1,5450	5,1160	10,2426

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,850	0,86	40,09
BCP	0,146	-1,28	3,62
CORT. AMORIM	9,340	0,43	-17,20
CTT	3,155	2,10	-30,74
EDP	4,346	0,14	-10,06
EDP R	21,190	-0,61	-3,24
GALP	11,235	2,23	31,87
J MARTINS	20,880	0,77	3,88
MOTA ENGIL	1,242	0,81	-0,97
NAVIGATOR	3,872	1,10	15,58
NOS	3,874	0,31	13,61
REN	2,595	-0,57	1,96
SEMAPA	12,920	-1,37	10,43
SONAE SGPS	0,989	1,75	-1,40
GREENVOLT	7,890	2,60	27,05

MAIORES GANHOS/PERDAS	
Título	Variação %
GREENVOLT	2,60
GALP	2,23
CTT	2,10
SONAE SGPS	1,75
NAVIGATOR	1,10
REN	-0,57
EDP R	-0,61
BCP	-1,28
SEMAPA	-1,37



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.765,47	0,53%	3,52%	6.370,78	5.128,86
CAC40	6.416,61	0,00%	-10,30%	7.384,86	5.628,42
ESTX 50 PR	3.708,80	0,55%	-13,72%	4.415,23	3.249,57
XTRA DAX	13.533,52	0,55%	-14,80%	16.290,19	11.862,84
S&P 500	3.774,57	0,10%	-20,81%	4.818,62	3.491,58
IBEX 35	7.962,30	0,25%	-8,62%	9.164,10	7.189,60
NIKKEI 225	27.527,64	1,21%	-4,39%	29.960,93	24.681,74

