

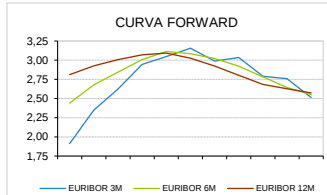
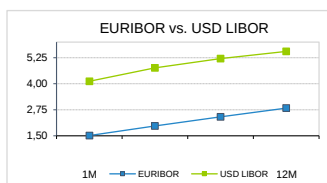
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

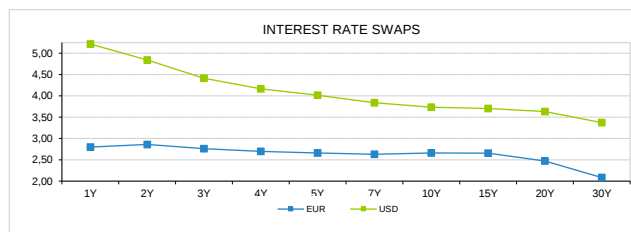
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,5120	2	30	1M	4,1201	5	35	3,1944	0,0600
3M	1,9730	-1	33	3M	4,7606	3	32	3,5375	0,5500
6M	2,4140	-3	38	6M	5,2089	0	28	3,9288	0,7200
12M	2,8300	-6	26	12M	5,5534	-2	18	4,3204	1,1000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7995	-1	16	2,9235	2,4900	2,5330
2Y	2,8603	-1	-2	2,7448	2,4983	2,5520
3Y	2,7625	-2	-15	2,6628	2,5090	2,5860
4Y	2,6974	-2	-22	2,6260	2,5250	2,6200
5Y	2,6605	-1	-27	2,6082	2,5515	2,6620
7Y	2,6310	-1	-33	2,6100	2,6100	2,6890
10Y	2,6605	-1	-37	2,6590	2,6475	2,6510
15Y	2,6550	-2	-41	2,6160	2,5070	2,3935
20Y	2,4717	-3	-41	2,4065	2,2640	2,1320
30Y	2,0838	-3	-42	2,0180	1,8900	1,7760

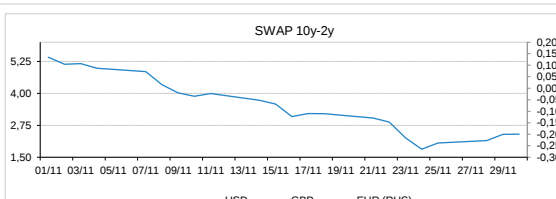
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,00
EUA	4,00
Reino Unido	3,00
Japão	0,10
Canadá	3,75
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,2148	4	13	4,4094	3,3350	3,3573
2Y	4,8394	5	-2	3,9585	3,3305	3,3235
3Y	4,4136	4	-17	3,7570	3,3430	3,3240
4Y	4,1657	5	-24	3,6540	3,3280	3,3350
5Y	4,0132	4	-28	3,6071	3,3270	3,4002
7Y	3,8375	3	-33	3,5200	3,3610	3,4320
10Y	3,7317	2	-36	3,5270	3,4589	3,4810
15Y	3,7018	2	-36	3,5414	3,4458	3,4360
20Y	3,6304	2	-35	3,4730	3,3681	3,2880
30Y	3,3716	1	-33	3,2358	3,0958	3,0155

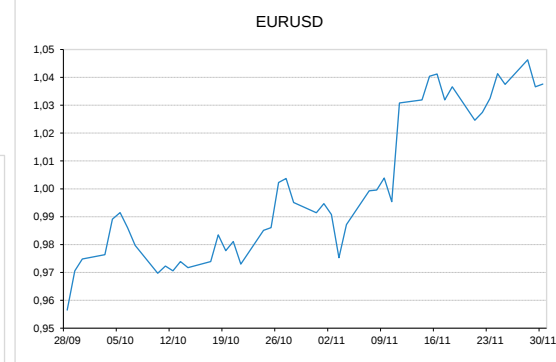
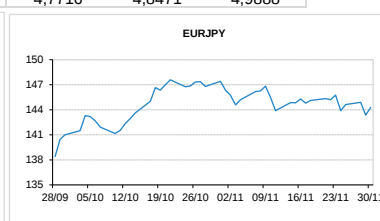


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	85,36	2,33	-7,45	OT 2Y	2,173	0,06	14,60
JETFUEL	955,31	25,54	-161,36	OT 5Y	2,312	0,03	-19,00
DIESEL	939,99	32,16	-249,26	OT 10Y	2,881	0,04	-26,70
COBRE	8.044,00	78,50	487,50	BUND 10Y	1,554	4,30	-21,80
ZINCO	2.945,50	2,00	103,35	SCHATZ 2Y	2,481	5,42	7,40
OURO	1.753,22	3,37	119,66	T-NOTE 10Y	4,413	3,08	-21,60
TRIGO	788,00	6,50	-111,25	T-NOTE 2Y	4,751	6,32	2,00
LICENÇA C02	84,96	3,71	4,99	GILT 10Y	3,399	9,65	-56,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0376	0,10%	4,66%	1,0448	1,0515	1,0642
EUR/GBP	0,86488	-0,31%	-0,43%	0,8685	0,8724	0,8804
EUR/JPY	144,28	-0,64%	2,16%	144,27	144,26	144,24
EUR/CHF	0,9793	0,61%	1,08%	0,9753	0,9710	0,9626
EUR/BRL	5,426	0,57%	-5,66%	5,5528	5,6857	5,9553
EUR/PLN	4,6715	0,10%	0,98%	4,7716	4,8471	4,9888



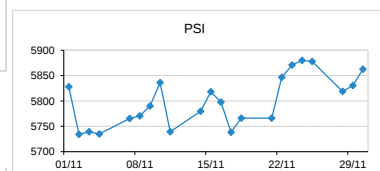
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0376	0,8649	144,28	0,9793	10,9567	7,4381	1,3967	1,53623	5,4260	10,2608
USD	0,9709	-	0,8395	139,545	0,9529	10,6558	7,2214	1,3553	1,4933	5,2597	9,9644

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,570	0,36	33,39
BCP	0,153	0,00	8,37
CORT. AMORIM	8,910	-1,87	-21,01
CTT	3,180	0,00	-30,19
EDP	4,519	2,24	-6,48
EDP R	22,050	1,47	0,68
GALP	11,785	1,68	38,32
J MARTINS	21,200	-0,66	5,47
MOTA ENGIL	1,232	-0,96	-1,77
NAVIGATOR	3,866	-0,10	15,40
NOS	3,844	-1,03	12,73
REN	2,530	-0,59	-0,59
SEMAPA	14,340	2,14	22,56
SONAE SGPS	0,963	0,31	-3,99
GREENVOLT	8,030	2,82	29,31

MAIORES GANHOS/PERDAS	
Título	Variação %
GREENVOLT	2,82
EDP	2,24
SEMAPA	2,14
GALP	1,68
EDP R	1,47
REN	-0,59
J MARTINS	-0,66
MOTA ENGIL	-0,96
NOS	-1,03
CORT. AMORIM	-1,87



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.862,69	0,55%	5,26%	6.370,78	5.128,86
CAC40	6.738,55	1,04%	-5,79%	7.384,86	5.628,42
ESTX 50 PR	3.964,72	0,77%	-7,76%	4.395,78	3.249,57
XTRA DAX	14.397,04	0,29%	-9,37%	16.285,35	11.862,84
S&P 500	3.957,72	-0,03%	-16,99%	4.818,62	3.491,58
IBEX 35	8.362,40	0,48%	-4,03%	8.992,70	7.189,60
NIKKEI 225	27.968,99	-0,21%	-2,86%	29.388,16	24.681,74

