

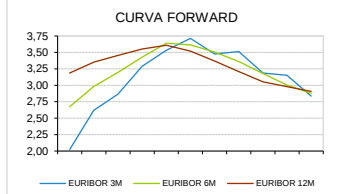
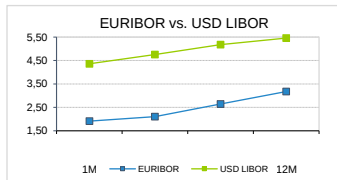
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

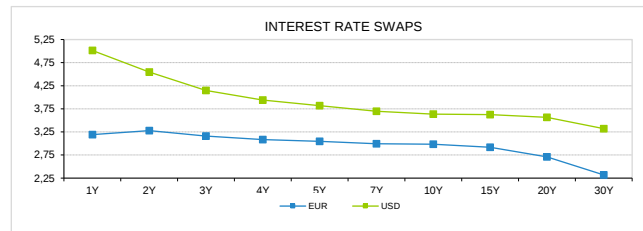
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9130	2	51	1M	4,3613	1	40	3,4281	0,7100
3M	2,1020	2	29	3M	4,7526	1	9	3,6752	0,8800
6M	2,6450	2	32	6M	5,1767	3	3	4,0471	0,9600
12M	3,1760	6	34	12M	5,4587	3	-5	4,4297	1,3500

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,1910	4	42	3,3677	2,8495	2,8570
2Y	3,2785	4	41	3,1420	2,8620	2,8520
3Y	3,1607	5	36	3,0470	2,8580	2,8720
4Y	3,0850	5	34	3,0075	2,8570	2,8960
5Y	3,0455	5	32	2,9785	2,8670	2,9140
7Y	2,9935	5	29	2,9525	2,8960	2,9190
10Y	2,9840	5	25	2,9590	2,8935	2,8400
15Y	2,9180	5	16	2,8590	2,7110	2,5645
20Y	2,7090	5	10	2,6290	2,4620	2,3110
30Y	2,3190	6	9	2,2440	2,0930	1,9580

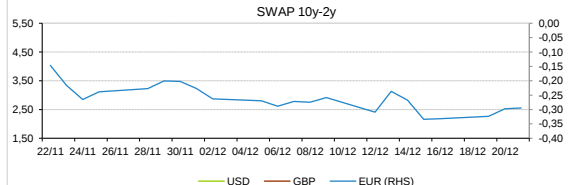
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,50
EUA	4,50
Reino Unido	3,50
Japão	0,10
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0137	-3	-19	4,0234	3,2280	3,3320
2Y	4,5466	-2	-32	3,6170	3,2625	3,3410
3Y	4,1489	-1	-33	3,4765	3,2860	3,3560
4Y	3,9397	-1	-30	3,4240	3,3010	3,3779
5Y	3,8203	-1	-27	3,4546	3,3180	3,4146
7Y	3,6981	0	-22	3,3775	3,3714	3,4560
10Y	3,6346	0	-19	3,4661	3,4349	3,4860
15Y	3,6248	1	-17	3,4361	3,3893	3,3865
20Y	3,5657	1	-16	3,3760	3,3447	3,2800
30Y	3,3213	2	-15	3,1865	3,0433	3,0065

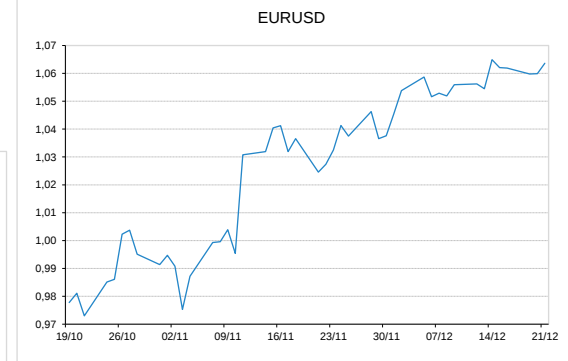
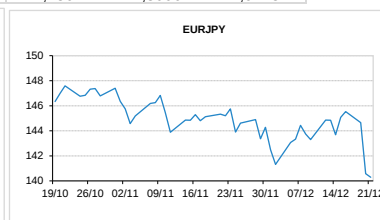


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	81,64	1,65	-5,45	OT 2Y	2,525	0,01	34,50
JETFUEL	936,31	-13,24	-77,62	OT 5Y	2,728	-0,01	35,20
DIESEL	898,66	-12,84	-95,52	OT 10Y	3,324	-0,02	40,20
COBRE	8.373,00	34,50	278,50	BUND 10Y	2,010	0,83	34,60
ZINCO	3.113,50	70,50	80,50	SCHATZ 2Y	2,990	1,50	41,30
OURO	1.816,03	-1,91	77,98	T-NOTE 10Y	4,312	-0,72	-11,70
TRIGO	767,75	17,25	-50,50	T-NOTE 2Y	4,426	-3,44	-31,10
LICENÇA C02	88,10	-2,12	10,37	GILT 10Y	3,841	-2,17	36,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0636	0,35%	3,81%	1,0706	1,0763	1,0852
EUR/GBP	0,87651	-0,14%	-0,98%	0,8803	0,8836	0,8898
EUR/JPY	140,29	0,21%	3,59%	140,28	140,27	140,25
EUR/CHF	0,9830	0,08%	-0,09%	0,9795	0,9753	0,9663
EUR/BRL	5,502	0,37%	-1,17%	5,6330	5,7642	6,0271
EUR/PLN	4,6628	0,24%	0,78%	4,7361	4,8006	4,9213



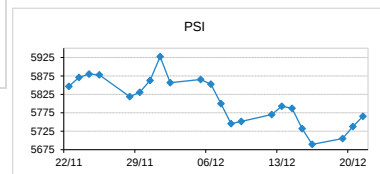
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0636	0,8765	140,29	0,9830	11,0556	7,4371	1,4436	1,5829	5,5020	10,4512
USD	0,9419	-	0,8258	131,96	0,9263	10,4068	7,0053	1,3609	1,4891	5,2018	9,8377

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,085	1,09	21,77
BCP	0,145	-0,07	2,84
CORT. AMORIM	8,590	0,12	-23,05
CTT	3,065	0,00	-32,71
EDP	4,722	1,42	-2,28
EDP R	21,000	-0,33	-4,11
GALP	12,395	2,40	45,48
GREENVOLT	8,010	0,38	28,98
J MARTINS	20,600	0,29	2,49
MOTA ENGIL	1,204	1,52	-4,00
NAVIGATOR	3,540	0,74	11,79
NOS	3,794	0,26	11,26
REN	2,550	-2,11	0,20
SEMAPA	12,600	2,11	18,52
SONAE SGPS	0,932	-0,05	-7,13

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	2,40
SEMAPA	2,11
MOTA ENGIL	1,52
EDP	1,42
ALTRI	1,09
SONAE SGPS	-0,05
BCP	-0,07
EDP R	-0,33
REN	-2,11



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.765,52	0,48%	3,52%	6.370,78	5.128,86
CAC40	6.580,24	2,01%	-8,01%	7.384,86	5.628,42
ESTX 50 PR	3.872,15	1,83%	-9,92%	4.395,78	3.249,57
XTRA DAX	14.097,82	1,54%	-11,25%	16.285,35	11.862,84
S&P 500	3.882,03	1,55%	-18,58%	4.818,62	3.491,58
IBEX 35	8.302,30	1,39%	-4,76%	8.992,70	7.189,60
NIKKEI 225	26.387,72	-0,68%	-8,35%	29.388,16	24.681,74

