

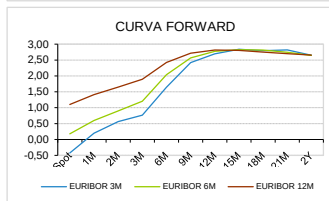
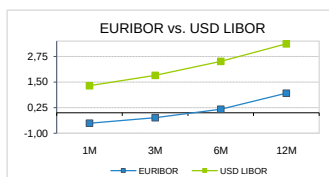
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

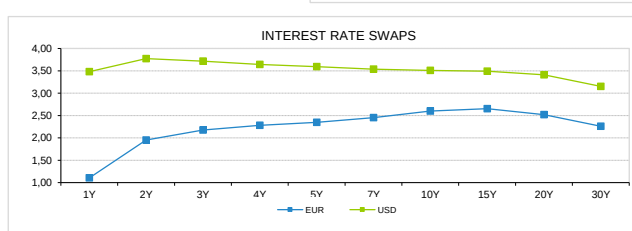
INTERBANK OFFERED RATES							
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)
1M	-0,5120	2	3	1M	1,3240	4	44
3M	-0,2430	4	16	3M	1,8289	8	39
6M	0,1750	7	38	6M	2,5101	20	52
12M	0,9570	17	78	12M	3,3699	36	72

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	1,1044	14	84	2,8130	2,6080
2Y	1,9500	16	111	2,7346	2,6154
3Y	2,1770	16	112	2,6910	2,6390
4Y	2,2800	16	106	2,6760	2,6740
5Y	2,3470	16	103	2,6810	2,7110
7Y	2,4513	20	96	2,7185	2,8010
10Y	2,6007	23	91	2,7980	2,8200
15Y	2,6530	23	81	2,7552	2,6870
20Y	2,5203	17	76	2,5776	2,4840
30Y	2,2594	20	76	2,2920	2,1990

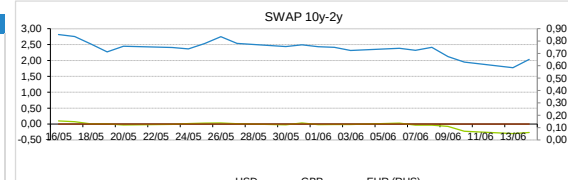
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,00
Reino Unido	1,00
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	12,75
Austrália	0,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4794	8	97	4,1006	3,4105	3,3410
2Y	3,7731	4	92	3,8190	3,3530	3,3510
3Y	3,7162	4	84	3,6740	3,3500	3,3530
4Y	3,6439	5	77	3,6106	3,3530	3,3680
5Y	3,5918	6	72	3,5460	3,3530	3,4102
7Y	3,5376	7	64	3,4970	3,3760	3,3980
10Y	3,5087	7	55	3,4830	3,3660	3,3960
15Y	3,4922	7	45	3,4530	3,3570	3,3100
20Y	3,4102	6	38	3,3610	3,2398	3,1460
30Y	3,1518	5	30	3,0840	2,9600	2,8688

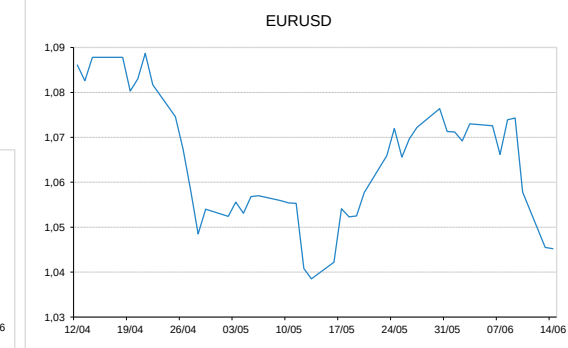
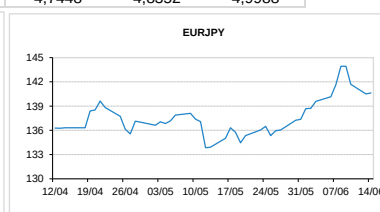


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	124,36	2,09	14,61	OT 2Y	1,629	0,09	130,30
JETFUEL	1.398,25	-14,25	197,42	OT 5Y	2,496	0,11	122,60
DIESEL	1.322,25	-18,25	222,00	OT 10Y	3,118	0,12	105,50
COBRE	9.324,50	-153,50	135,00	BUND 10Y	1,382	19,96	93,90
ZINCO	3.618,80	-78,95	125,80	SCHATZ 2Y	1,954	8,98	93,30
OURO	1.810,11	-9,15	-1,68	T-NOTE 10Y	4,185	6,54	44,40
TRIGO	1.070,75	-15,25	-110,25	T-NOTE 2Y	3,986	10,40	76,00
LICENÇA C02	84,09	2,55	-4,39	GILT 10Y	2,692	9,86	83,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0452	-0,03%	0,29%	1,0518	1,0589	1,0724
EUR/GBP	0,86578	-0,84%	-1,77%	0,8700	0,8741	0,8807
EUR/JPY	140,62	-0,08%	-3,99%	140,62	140,62	140,60
EUR/CHF	1,0433	-0,50%	0,21%	1,0429	1,0412	1,0379
EUR/BRL	5,347	-0,41%	-1,27%	5,5224	5,6831	5,9926
EUR/PLN	4,6579	-0,16%	0,00%	4,7448	4,8352	4,9988



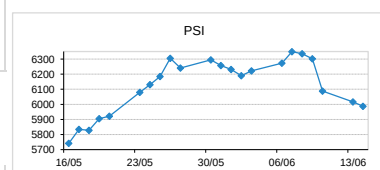
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0452	0,8658	140,62	1,0433	10,6293	7,4389	1,3470	1,51289	5,3470	10,4183
USD	0,9606	-	0,833	134,62	1,0001	10,2073	7,1464	1,2913	1,4524	5,1186	9,9897

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,385	4,76	52,91
BCP	0,167	0,00	18,52
CORT. AMORIM	10,140	-0,59	-10,11
CTT	3,220	-2,42	-29,31
EDP	4,488	-2,05	-7,12
EDP R	21,640	-3,74	-1,19
GALP	12,620	1,73	48,12
J MARTINS	18,820	0,48	-6,37
MOTA ENGIL	1,250	-0,32	-2,04
NAVIGATOR	3,860	2,17	15,22
NOS	3,736	-2,51	9,56
REN	2,750	-3,00	8,06
SEMAPA	13,780	0,44	17,78
SONAE SGPS	1,106	2,03	10,27
GREENVOLT	6,850	-2,28	7,87

MAIORES GANHOS/PERDAS	
Título	Variação %
ALTRI	4,76
NAVIGATOR	2,17
SONAE SGPS	2,03
GALP	1,73
J MARTINS	0,48
GREENVOLT	-2,28
CTT	-2,42
NOS	-2,51
REN	-3,00
EDP R	-3,74



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.986,96	-0,48%	7,50%	6.370,78	4.859,53
CAC40	5.949,84	-1,20%	-16,82%	7.384,86	5.756,38
ESTX 50 PR	3.475,18	-0,78%	-19,15%	4.415,23	3.387,00
XTRA DAX	13.304,39	-0,91%	-16,24%	16.290,19	12.438,85
S&P 500	3.743,79	-0,07%	-21,39%	4.818,62	3.731,13
IBEX 35	8.066,40	-1,33%	-7,34%	9.310,80	7.287,70
NIKKEI 225	26.629,86	-1,32%	-7,51%	30.795,78	24.681,74

