

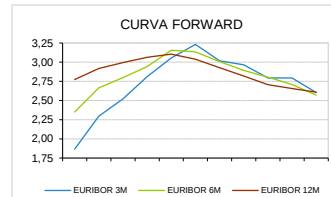
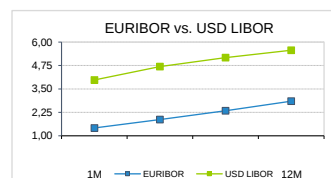
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

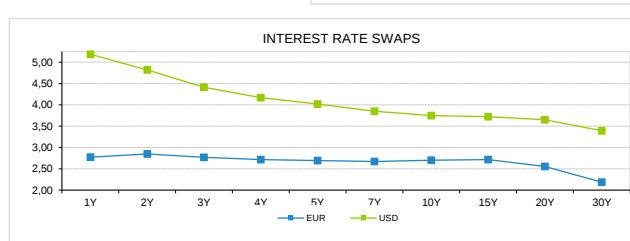
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,4180	2	44	1M	3,9790	2	39	3,0470	0,4850
3M	1,8630	5	32	3M	4,6919	3	33	3,4669	0,5300
6M	2,3380	1	23	6M	5,1716	3	30	3,8846	0,7700
12M	2,8470	1	7	12M	5,5659	6	9	4,3053	1,1600

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7729	0	10	2,9260	2,5540	2,6015
2Y	2,8481	-2	-8	2,7731	2,5750	2,6100
3Y	2,7705	-3	-22	2,7058	2,5860	2,6410
4Y	2,7180	-3	-28	2,6780	2,5940	2,6750
5Y	2,6950	-3	-36	2,6630	2,6115	2,7060
7Y	2,6720	-4	-41	2,6620	2,6670	2,7520
10Y	2,7000	-4	-47	2,7110	2,7165	2,7290
15Y	2,7150	-4	-48	2,6890	2,5960	2,4940
20Y	2,5530	-5	-43	2,5010	2,3725	2,2465
30Y	2,1870	-4	-36	2,1300	2,0080	1,8970

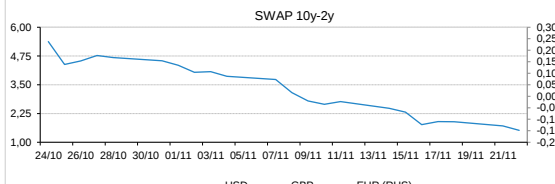
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,00
EUA	4,00
Reino Unido	3,00
Japão	0,10
Canadá	3,75
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,85
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1874	-2	16	4,4035	3,3400	3,4048
2Y	4,8166	-5	-6	3,9644	3,3390	3,3762
3Y	4,4122	-7	-23	3,7751	3,3690	3,5076
4Y	4,1670	-7	-32	3,6640	3,3520	3,3850
5Y	4,0170	-7	-38	3,6178	3,3540	3,4308
7Y	3,8496	-7	-46	3,5542	3,3910	3,4740
10Y	3,7494	-7	-51	3,5538	3,4410	3,5155
15Y	3,7226	-7	-53	3,5620	3,4707	3,4751
20Y	3,6519	-7	-52	3,4990	3,3768	3,3300
30Y	3,3934	-7	-50	3,2531	3,1230	3,0352

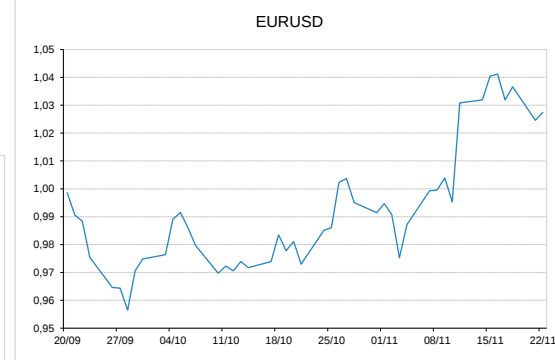
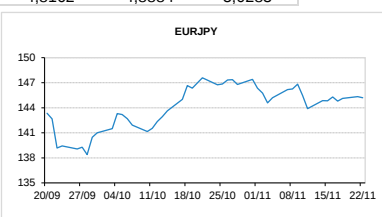


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	89,33	1,88	-2,01	OT 2Y	2,142	-0,04	4,00
JETFUEL	1.005,80	-8,13	-60,67	OT 5Y	2,363	-0,01	-37,30
DIESEL	983,19	-10,99	-146,28	OT 10Y	2,906	-0,02	-55,20
COBRE	7.895,00	-195,50	256,50	BUND 10Y	1,592	-0,27	-48,30
ZINCO	2.897,25	-131,25	-51,75	SCHATZ 2Y	2,461	0,99	-5,90
OURO	1.741,06	3,01	83,37	T-NOTE 10Y	4,426	-3,45	-33,10
TRIGO	813,75	-4,50	-55,75	T-NOTE 2Y	4,876	-0,82	4,30
LICENÇA C02	73,96	-0,65	5,24	GILT 10Y	3,202	-6,02	-118,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0274	0,27%	4,29%	1,0352	1,0415	1,0541
EUR/GBP	0,86358	0,50%	0,82%	0,8675	0,8712	0,8790
EUR/JPY	145,2	0,09%	1,07%	145,19	145,18	145,16
EUR/CHF	0,9796	0,27%	0,91%	0,9756	0,9715	0,9626
EUR/BRL	5,4913	-0,94%	-4,61%	5,6316	5,7655	6,0582
EUR/PLN	4,7087	-0,23%	1,67%	4,8162	4,8884	5,0283



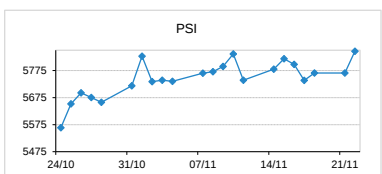
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0274	0,8636	145,20	0,9796	10,9669	7,4371	1,3770	1,54932	5,4913	10,4232
USD	0,9723	-	0,8416	141,32	0,9524	10,6722	7,2310	1,3397	1,5066	5,3461	10,1390

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,545	0,18	32,79
BCP	0,153	1,26	8,59
CORT. AMORIM	8,830	0,91	-21,72
CTT	3,240	0,93	-28,87
EDP	4,482	1,79	-7,24
EDP R	22,210	-0,58	1,42
GALP	11,340	4,37	33,10
J MARTINS	21,120	2,52	5,07
MOTA ENGIL	1,254	0,48	-0,01
NAVIGATOR	3,776	2,33	12,72
NOS	3,932	0,20	15,31
REN	2,585	-0,77	1,57
SEMAPA	14,200	1,14	21,37
SONAE SGPS	0,967	1,10	-3,59
GREENVOLT	8,230	0,73	32,53

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	4,37
J MARTINS	2,52
NAVIGATOR	2,33
EDP	1,79
BCP	1,26
EDP R	-0,58
REN	-0,77



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.846,61	1,40%	4,98%	6.370,78	5.128,86
CAC40	6.657,53	0,35%	-6,93%	7.384,86	5.628,42
ESTX 50 PR	3.929,90	0,53%	-8,57%	4.395,78	3.249,57
XTRA DAX	14.422,35	0,29%	-9,21%	16.285,35	11.862,84
S&P 500	3.974,07	0,67%	-16,57%	4.818,62	3.491,58
IBEX 35	8.325,70	1,68%	-4,45%	8.992,70	7.189,60
NIKKEI 225	28.115,74	0,61%	-2,35%	29.806,49	24.681,74

