

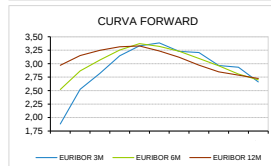
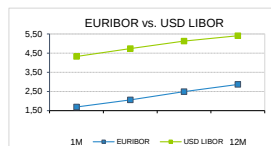
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

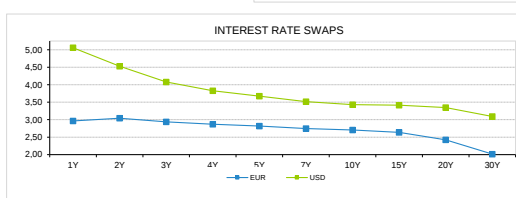
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,6910	-1	28	1M	4,3263	1	44	3,4552	0,5850
3M	2,0620	-2	27	3M	4,7363	-3	9	3,6749	0,6250
6M	2,4930	-3	19	6M	5,1253	-8	2	4,0189	0,8500
12M	2,8670	0	2	12M	5,4069	-14	-8	4,3658	1,1600

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	2,9660	12	20	3,1310	2,6400
2Y	3,0416	18	16	2,9290	2,6250
3Y	2,9390	17	13	2,8310	2,5910
4Y	2,8710	18	10	2,7780	2,5770
5Y	2,8170	16	6	2,7398	2,5770
7Y	2,7457	14	-1	2,6850	2,5970
10Y	2,7061	11	-10	2,6750	2,5880
15Y	2,6360	7	-21	2,5721	2,4160
20Y	2,4220	3	-28	2,3410	2,1640
30Y	2,0160	2	-32	1,9410	1,7770

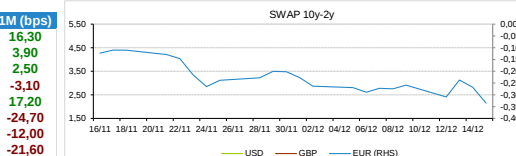
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,50
EUA	4,50
Reino Unido	3,50
Japão	0,10
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0577	3	-1	3,9924	3,0202	3,0010
2Y	4,5311	2	-12	3,5420	3,0035	3,0395
3Y	4,0809	2	-20	3,3640	3,0025	3,0660
4Y	3,8263	1	-24	3,2886	3,0405	3,1141
5Y	3,6740	0	-27	3,2466	3,0410	3,1504
7Y	3,5156	-1	-29	3,1950	3,0880	3,1991
10Y	3,4315	-3	-33	3,2100	3,1797	3,2465
15Y	3,4155	-5	-37	3,2535	3,1979	3,1976
20Y	3,3479	-5	-39	3,1985	3,1053	3,0450
30Y	3,0919	-6	-43	2,9485	2,8345	2,7625

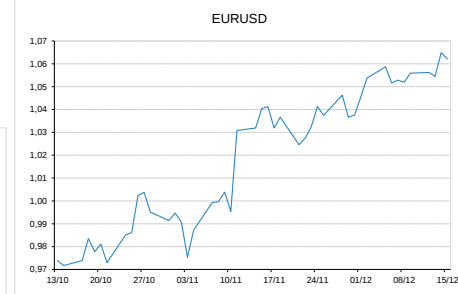


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	81,54	-1,16	-11,21	OT 2Y	2,457	0,24	16,30
JETFUEL	996,34	49,83	-14,76	OT 5Y	2,534	0,25	3,90
DIESEL	962,52	45,51	-38,58	OT 10Y	3,073	0,19	2,50
COBRE	8.524,00	19,50	141,50	BUND 10Y	1,750	15,77	-3,10
ZINCO	3.259,50	-78,75	110,50	SCHATZ 2Y	2,828	24,58	17,20
OURO	1.779,45	-27,88	0,51	T-NOTE 10Y	4,152	-3,19	-24,70
TRIGO	759,25	10,00	-88,75	T-NOTE 2Y	4,428	0,40	-12,00
LICENÇA C02	85,50	-1,11	8,85	GILT 10Y	3,433	-9,07	-21,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0621	-0,26%	2,09%	1,0693	1,0754	1,0859
EUR/GBP	0,86194	-0,09%	1,46%	0,8656	0,8690	0,8756
EUR/JPY	145,07	-0,96%	-0,16%	145,06	145,05	145,03
EUR/CHF	0,9866	0,08%	-0,94%	0,9829	0,9785	0,9698
EUR/BRL	5,6236	0,33%	-2,31%	5,7628	5,8987	6,1788
EUR/PLN	4,6982	-0,36%	0,74%	4,7774	4,8466	4,9726



FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0621	0,8619	145,07	0,9866	10,9886	7,4379	1,4473	1,58488	5,6236	10,4742
USD	0,9390	-	0,8184	137,595	0,9287	10,3082	6,9856	1,3618	1,4873	5,3335	9,8378

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,100	-1,07	22,13
BCP	0,142	-0,84	0,57
CORT. AMORIM	8,630	-1,26	-23,49
CTT	3,130	-2,49	-31,28
EDP	4,696	-0,74	-2,81
EDP R	21,600	-3,14	-1,37
GALP	11,790	0,17	38,38
GREENVOLT	8,060	-0,86	29,79
J MARTINS	20,520	-0,58	2,09
MOTA ENGIL	1,184	-0,67	-5,59
NAVIGATOR	3,514	-0,73	10,96
NOS	3,796	0,26	11,32
REN	2,605	-0,57	2,36
SEMAPA	12,480	-4,00	17,40
SONAE SGPS	0,922	-0,75	-8,08

MAIORES GANHOS/PERDAS	
Título	Variação %
NOS	0,26
GALP	0,17
ALTRI	-1,07
CORT. AMORIM	-1,26
CTT	-2,49
EDP R	-3,14
SEMAPA	-4,00



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.731,90	-0,96%	2,92%	6.370,78	5.128,86
CAC40	6.522,77	-3,09%	-8,81%	7.384,86	5.628,42
ESTX 50 PR	3.835,70	-3,51%	-10,76%	4.395,78	3.249,57
XTRA DAX	13.986,23	-3,28%	-11,95%	16.285,35	11.862,84
S&P 500	3.895,47	-2,51%	-18,27%	4.818,62	3.491,58
IBEX 35	8.218,80	-1,70%	-5,68%	8.992,70	7.189,60
NIKKEI 225	28.051,70	-0,37%	-2,57%	29.388,16	24.681,74

