

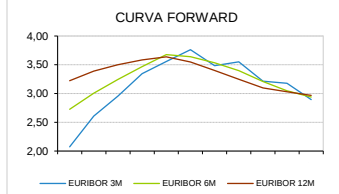
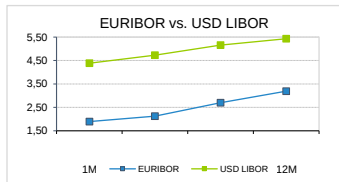
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

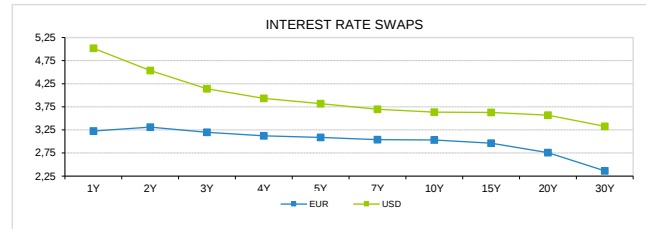
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8940	-2	48	1M	4,3856	2	41	3,4275	0,7350
3M	2,1250	2	26	3M	4,7290	-2	4	3,6759	0,9250
6M	2,6960	5	36	6M	5,1614	-2	-1	4,0452	1,2200
12M	3,1920	2	35	12M	5,4314	-3	-13	4,4169	1,4000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2262	4	45	3,3960	2,8863	2,9090
2Y	3,3108	4	46	3,1865	2,8970	2,9080
3Y	3,1995	4	43	3,0870	2,9020	2,9250
4Y	3,1237	4	40	3,0473	2,9040	2,9510
5Y	3,0862	5	39	3,0210	2,9140	2,9705
7Y	3,0382	5	36	2,9975	2,9490	2,9730
10Y	3,0315	5	33	3,0068	2,9440	2,8900
15Y	2,9645	6	25	2,9060	2,7580	2,6135
20Y	2,7570	5	20	2,6781	2,5080	2,3570
30Y	2,3645	4	18	2,2910	2,1390	2,0070

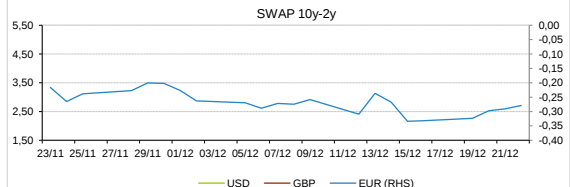
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,50
EUA	4,50
Reino Unido	3,50
Japão	0,10
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0179	1	-19	4,0508	3,2695	3,3629
2Y	4,5347	0	-29	3,6320	3,2918	3,3570
3Y	4,1394	0	-27	3,5010	3,2755	3,3700
4Y	3,9330	0	-23	3,4680	3,2975	3,3884
5Y	3,8180	0	-19	3,4556	3,3130	3,4200
7Y	3,6992	0	-13	3,4300	3,3685	3,4624
10Y	3,6365	1	-9	3,4700	3,4437	3,4865
15Y	3,6298	2	-7	3,4811	3,4417	3,4080
20Y	3,5696	2	-6	3,4230	3,3610	3,2765
30Y	3,3284	3	-4	3,2007	3,0566	3,0189

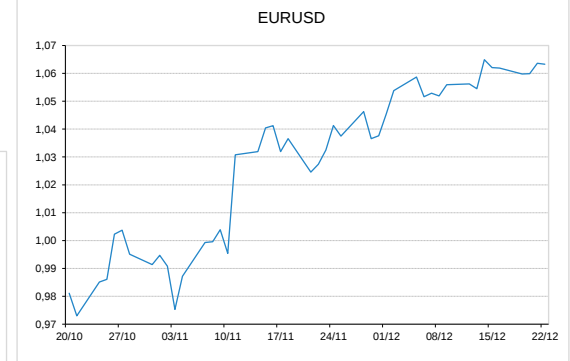
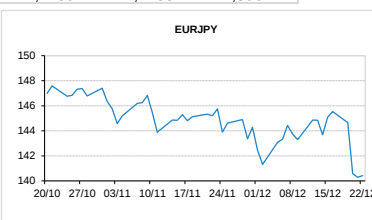


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	82,08	-0,12	-5,62	OT 2Y	2,539	0,03	39,00
JETFUEL	971,37	35,06	-34,43	OT 5Y	2,788	0,06	42,30
DIESEL	933,57	34,91	-49,62	OT 10Y	3,366	0,05	46,10
COBRE	8.396,50	39,00	513,00	BUND 10Y	2,067	6,19	40,20
ZINCO	3.029,00	-84,50	126,75	SCHATZ 2Y	3,023	3,51	42,90
OURO	1.796,10	-18,30	55,85	T-NOTE 10Y	4,312	-0,36	-7,90
TRIGO	763,75	-4,00	-46,75	T-NOTE 2Y	4,437	2,63	-28,40
LICENÇA C02	89,29	1,39	12,29	GILT 10Y	3,881	4,82	48,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0633	-0,03%	3,49%	1,0703	1,0760	1,0846
EUR/GBP	0,88243	-0,67%	-2,14%	0,8863	0,8896	0,8957
EUR/JPY	140,42	-0,09%	3,40%	140,41	140,40	140,38
EUR/CHF	0,9856	-0,29%	-0,49%	0,9822	0,9780	0,9693
EUR/BRL	5,4668	0,97%	1,09%	5,5992	5,7290	5,9848
EUR/PLN	4,6418	0,37%	1,34%	4,7150	4,7788	4,8967



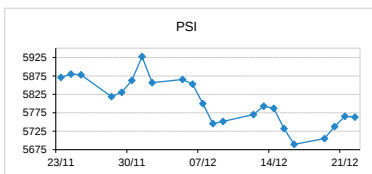
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0633	0,8824	140,42	0,9856	11,0938	7,4367	1,4462	1,58706	5,4668	10,4604
USD	0,9434	-	0,8314	132,245	0,9303	10,4576	7,0156	1,3660	1,4969	5,1772	9,8675

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,035	-0,98	20,58
BCP	0,146	0,97	3,83
CORT. AMORIM	8,600	0,12	-22,96
CTT	3,040	-0,82	-33,26
EDP	4,705	-0,36	-2,63
EDP R	21,030	0,14	-3,97
GALP	12,310	-0,69	44,48
GREENVOLT	8,120	1,37	30,75
J MARTINS	20,680	0,39	2,89
MOTA ENGIL	1,188	-1,33	-5,28
NAVIGATOR	3,504	-1,02	10,65
NOS	3,816	0,58	11,91
REN	2,545	-0,20	-2,63
SEMAPA	12,420	-1,43	16,83
SONAE SGPS	0,937	0,54	-6,63

MAIORES GANHOS/PERDAS	
Título	Variação %
GREENVOLT	1,37
BCP	0,97
NOS	0,58
SONAE SGPS	0,54
J MARTINS	0,39
CTT	-0,82
ALTRI	-0,98
NAVIGATOR	-1,02
MOTA ENGIL	-1,33
SEMAPA	-1,43



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.763,54	-0,03%	3,48%	6.370,78	5.128,86
CAC40	6.517,97	-0,95%	-8,88%	7.384,86	5.628,42
ESTX 50 PR	3.823,29	-1,26%	-11,05%	4.395,78	3.249,57
XTRA DAX	13.914,07	-1,30%	-12,41%	16.285,35	11.862,84
S&P 500	3.803,90	-1,87%	-20,15%	4.818,62	3.491,58
IBEX 35	8.272,10	-0,36%	-5,07%	8.992,70	7.189,60
NIKKEI 225	26.507,87	0,46%	-7,93%	29.388,16	24.681,74

