

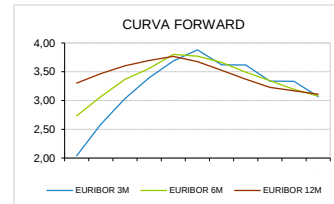
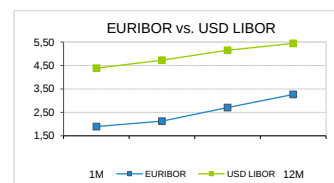
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

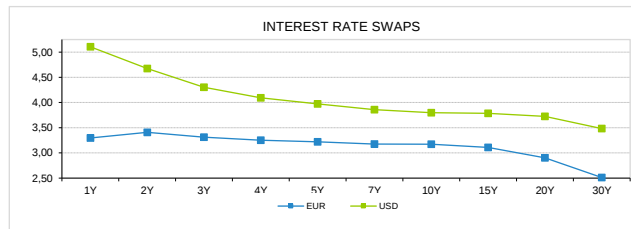
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8950	-2	42	1M	4,3869	0	34	3,4364	0,8400
3M	2,1280	-1	21	3M	4,7264	0	-3	3,6902	0,9575
6M	2,7030	0	33	6M	5,1531	0	-7	4,0647	1,2400
12M	3,2650	3	41	12M	5,4439	3	-20	4,4537	1,5100

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2955	3	45	3,4860	2,9496	2,9440
2Y	3,4088	5	49	3,2760	2,9600	2,9360
3Y	3,3130	6	48	3,1550	3,0580	2,9260
4Y	3,2517	7	49	3,1090	2,9360	2,9435
5Y	3,2215	8	50	3,0850	2,9480	2,9860
7Y	3,1769	10	49	3,0350	3,0930	3,1060
10Y	3,1715	12	48	3,0490	2,9730	2,9190
15Y	3,1085	12	42	2,9470	2,7910	2,6450
20Y	2,9015	10	41	2,7190	2,5390	2,3900
30Y	2,5122	12	40	2,4290	2,1600	2,0265

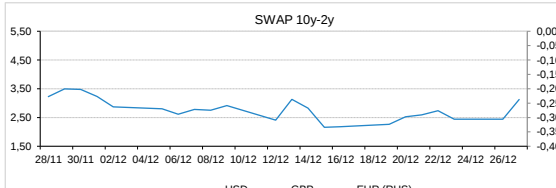
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,50
EUA	4,50
Reino Unido	3,50
Japão	0,10
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1061	6	-4	4,2019	3,3940	3,5230
2Y	4,6756	7	-8	3,8500	3,4090	3,5283
3Y	4,3030	8	-3	3,6580	3,3910	3,5404
4Y	4,0928	7	1	3,6370	3,4690	3,5520
5Y	3,9745	7	4	3,6150	3,4763	3,5909
7Y	3,8601	8	10	3,5980	3,4710	3,5775
10Y	3,7994	8	14	3,6125	3,5460	3,6500
15Y	3,7870	8	17	3,6465	3,5936	3,5505
20Y	3,7250	8	18	3,5720	3,4599	3,4070
30Y	3,4830	8	20	3,3515	3,2222	3,1680



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	85,37	1,45	1,66	OT 2Y	2,619	0,03	40,70
JETFUEL	968,42	-19,58	5,56	OT 5Y	2,912	0,08	49,80
DIESEL	933,71	-19,43	-5,62	OT 10Y	3,509	0,11	62,00
COBRE	8.378,50	39,00	344,50	BUND 10Y	2,237	14,60	59,30
ZINCO	2.983,00	19,50	77,25	SCHATZ 2Y	3,136	3,52	46,50
OURO	1.820,25	22,05	65,32	T-NOTE 10Y	4,442	7,06	9,70
TRIGO	776,50	0,50	-20,50	T-NOTE 2Y	4,599	8,93	-8,50
LICENÇA C02	88,19	-1,18	6,22	GILT 10Y	3,922	0,00	45,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0624	0,02%	1,54%	1,0695	1,0753	1,0840
EUR/GBP	0,88333	-0,34%	-1,96%	0,8871	0,8904	0,8961
EUR/JPY	141,68	-0,58%	2,27%	141,67	141,66	141,64
EUR/CHF	0,9895	0,27%	-0,83%	0,9861	0,9820	0,9734
EUR/BRL	5,6277	-1,36%	-1,45%	5,7580	5,8877	6,1396
EUR/PLN	4,6942	-1,07%	-0,21%	4,7671	4,8321	4,9489



FIXINGS CONTRA USD e EUR

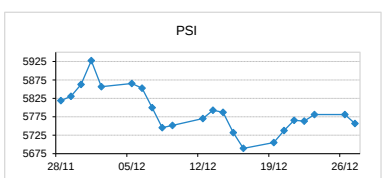
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0624	0,8833	141,68	0,9895	11,1360	7,4365	1,4395	1,58099	5,6277	10,4537
USD	0,9391	-	0,8321	133,345	0,9286	10,4531	6,9839	1,3498	1,4833	5,2895	9,8129

ACCIONISTA

TITULO	COTACÃO	1D %	YTD %
ALTRI	5,025	-0,50	20,34
BCP	0,145	-1,02	3,19
CORT. AMORIM	8,680	-0,23	-22,25
CTT	3,070	0,33	-32,60
EDP	4,692	-0,59	-2,90
EDP R	20,780	-0,76	-5,11
GALP	12,720	1,56	49,30
GREENVOLT	8,030	-0,74	29,31
J MARTINS	20,340	-1,36	1,19
MOTA ENGIL	1,182	-0,67	-5,75
NAVIGATOR	3,454	-1,09	9,07
NOS	3,806	-0,21	11,61
REN	2,525	-1,17	-0,79
SEMAPA	12,460	0,81	17,21
SONAE SGPS	0,938	-0,21	-6,48

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	1,56
SEMAPA	0,81
CTT	0,33
EDP R	-0,76
BCP	-1,02
NAVIGATOR	-1,09
REN	-1,17
J MARTINS	-1,36



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.756,98	-0,42%	3,37%	6.370,78	5.128,86
CAC40	6.550,66	0,70%	-8,42%	7.384,86	5.628,42
ESTX 50 PR	3.832,89	0,42%	-10,83%	4.395,78	3.249,57
XTRA DAX	13.995,10	0,39%	-11,90%	16.285,35	11.862,84
S&P 500	3.840,51	-0,11%	-19,42%	4.818,62	3.491,58
IBEX 35	8.270,10	0,01%	-5,09%	8.992,70	7.189,60
NIKKEI 225	26.447,87	0,16%	-8,14%	29.388,16	24.681,74

