

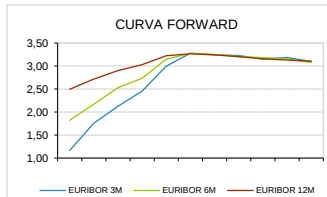
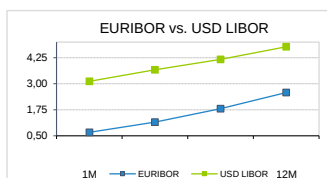
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

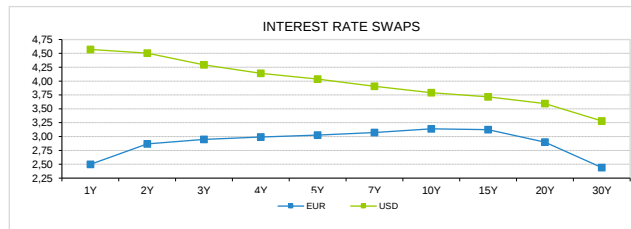
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	0,6660	-2	55	1M	3,1153	-1	59	2,3523	0,3350
3M	1,1600	-3	58	3M	3,6741	3	60	3,3807	0,5075
6M	1,8000	-6	72	6M	4,1699	-4	60	4,3431	0,8200
12M	2,5780	-4	97	12M	4,7760	-8	65	5,2905	1,3000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4990	-5	77	3,2386	3,1226	3,2113
2Y	2,8670	-8	78	3,1730	3,1512	3,2040
3Y	2,9480	-8	80	3,1600	3,1728	3,2230
4Y	2,9900	-5	80	3,1640	3,1800	3,2450
5Y	3,0250	-3	79	3,1730	3,1940	3,2710
7Y	3,0730	1	77	3,1865	3,2350	3,2780
10Y	3,1390	4	72	3,2300	3,2370	3,1853
15Y	3,1240	7	63	3,1400	3,0110	2,8425
20Y	2,8987	9	54	2,8695	2,7030	2,5157
30Y	2,4410	12	38	2,4020	2,2510	2,1010

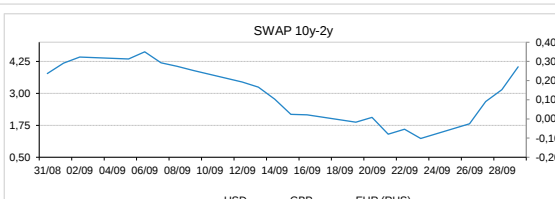
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	1,25
EUA	3,25
Reino Unido	2,25
Japão	0,10
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,35
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,5717	7	73	4,4293	3,6340	3,4960
2Y	4,5057	6	74	4,1150	3,6170	3,4970
3Y	4,2925	5	71	3,9600	3,5850	3,4660
4Y	4,1410	4	70	3,8758	3,5620	3,4640
5Y	4,0371	4	70	3,8050	3,5330	3,4945
7Y	3,9061	3	68	3,7248	3,5250	3,5010
10Y	3,7901	2	60	3,6697	3,5368	3,4920
15Y	3,7164	1	50	3,6000	3,4502	3,3775
20Y	3,5940	0	43	3,4560	3,3152	3,1897
30Y	3,2814	-1	32	3,1635	3,0075	2,8914

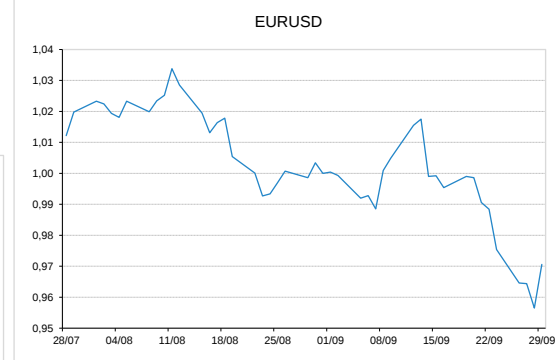
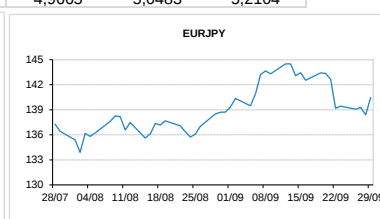


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	88,94	-0,38	-13,99	OT 2Y	2,143	-0,03	106,50
JETFUEL	1,049,50	54,33	-205,48	OT 5Y	2,669	0,05	76,60
DIESEL	1,052,50	57,83	-157,48	OT 10Y	3,260	0,07	66,30
COBRE	7,479,00	69,00	-738,50	BUND 10Y	1,856	3,62	74,30
ZINCO	2,874,00	-6,00	-736,00	SCHATZ 2Y	2,397	-1,72	59,60
OURO	1,660,83	0,86	-76,26	T-NOTE 10Y	4,448	5,08	53,00
TRIGO	901,00	-2,25	58,25	T-NOTE 2Y	4,581	11,56	75,30
LICENÇA C02	65,90	0,75	-20,76	GILT 10Y	4,523	17,09	155,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	0,9706	1,47%	-2,80%	0,9782	0,9842	0,9942
EUR/GBP	0,89485	0,88%	-4,54%	0,9005	0,9072	0,9212
EUR/JPY	140,46	-1,47%	-1,40%	140,46	140,45	140,43
EUR/CHF	0,9580	-0,80%	1,07%	0,9560	0,9534	0,9476
EUR/BRL	5,273	-0,78%	-4,64%	5,4237	5,5577	5,8048
EUR/PLN	4,8571	-1,06%	-2,52%	4,9665	5,0483	5,2104



FIXINGS CONTRA USD e EUR

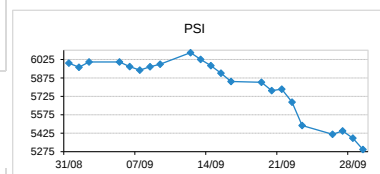
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	0,9706	0,8949	140,46	0,9580	10,9425	7,4363	1,3390	1,50607	5,2730	10,4799
USD	1,0241	-	0,907	144,61	0,9810	11,2160	7,6152	1,3715	1,5443	5,4019	10,7508

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,025	-2,14	20,34
BCP	0,124	-2,75	-11,99
CORT. AMORIM	8,890	-0,89	-21,19
CTT	2,720	3,82	-40,29
EDP	4,469	-1,54	-7,51
EDP R	20,920	-0,95	-4,47
GALP	9,630	0,44	13,03
J MARTINS	19,350	-6,07	-3,73
MOTA ENGIL	1,070	-1,47	-16,14
NAVIGATOR	3,420	-1,10	2,09
NOS	3,338	-1,82	-2,11
REN	2,430	-1,02	-4,52
SEMAPA	12,200	-1,13	4,27
SONAE SGPS	0,824	-1,90	-17,85
GREENVOLT	8,400	-0,24	35,26

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	3,82
GALP	0,44
NOS	-1,82
SONAE SGPS	-1,90
ALTRI	-2,14
BCP	-2,75
J MARTINS	-6,07



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5,292,38	-1,72%	-4,98%	6,370,78	5,163,65
CAC40	5,676,87	-1,53%	-20,64%	7,384,86	5,628,42
ESTX 50 PR	3,279,04	-1,69%	-23,72%	4,415,23	3,249,57
XTRA DAX	11,975,55	-1,71%	-24,61%	16,290,19	11,862,84
S&P 500	3,641,64	-2,09%	-23,60%	4,818,62	3,619,69
IBEX 35	7,300,10	-1,91%	-16,22%	9,198,10	7,242,20
NIKKEI 225	26,422,05	0,95%	-8,23%	29,960,93	24,681,74

