

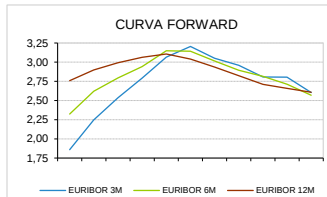
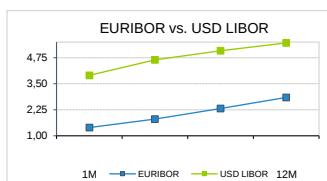
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

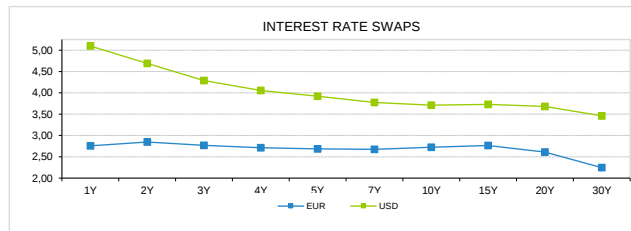
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,3950	-2	50	1M	3,9036	2	46	2,9279	0,4700
3M	1,8030	1	40	3M	4,6497	1	46	3,4099	0,5075
6M	2,3110	1	28	6M	5,0850	-2	40	3,8192	0,8100
12M	2,8430	-1	17	12M	5,4601	-2	18	4,2314	1,2200

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7578	0	9	2,9375	2,5270	2,6386
2Y	2,8464	-3	-15	2,7759	2,5455	2,6490
3Y	2,7700	-4	-27	2,9425	2,5770	2,9450
4Y	2,7120	-6	-37	2,9200	2,8770	2,9765
5Y	2,6850	-8	-44	2,6584	2,6300	2,7703
7Y	2,6760	-8	-50	2,9320	2,7020	2,8230
10Y	2,7250	-8	-52	2,7434	2,7680	2,8095
15Y	2,7640	-8	-49	2,7430	2,6650	2,5803
20Y	2,6120	-9	-43	2,5604	2,4400	2,3277
30Y	2,2457	-9	-34	2,1910	2,2340	2,1125

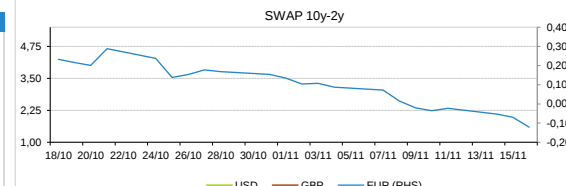
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,00
EUA	4,00
Reino Unido	3,00
Japão	0,10
Canadá	3,75
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0979	3	10	4,1735	3,3022	3,3620
2Y	4,6886	3	-14	3,8195	3,2980	3,3690
3Y	4,2894	1	-27	3,6530	3,3296	3,3655
4Y	4,0562	-1	-32	3,5703	3,3230	3,4203
5Y	3,9200	-2	-33	3,5324	3,3395	3,4644
7Y	3,7759	-3	-33	3,4980	3,4087	3,5180
10Y	3,7116	-5	-30	3,5300	3,5153	3,5870
15Y	3,7280	-6	-23	3,5840	3,5357	3,5560
20Y	3,6819	-6	-17	3,5427	3,4722	3,4325
30Y	3,4609	-6	-9	3,3354	3,2290	3,1647

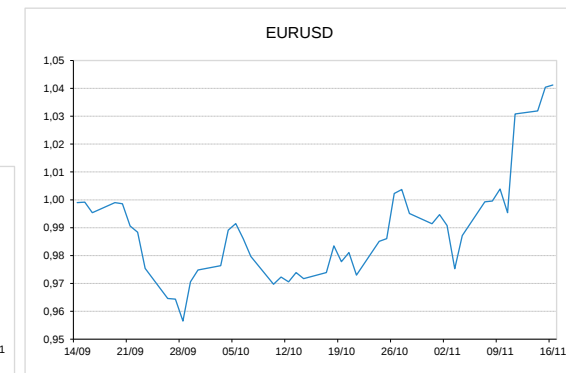
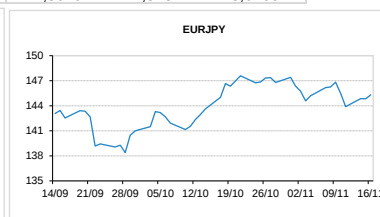
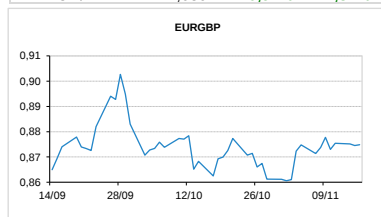


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	91,87	-1,99	1,72	OT 2Y	2,233	-0,06	26,80
JETFUEL	1,037,24	26,14	74,93	OT 5Y	2,393	-0,10	-26,60
DIESEL	1,030,81	29,71	-102,19	OT 10Y	2,960	-0,09	-38,10
COBRE	8,385,50	1,50	838,00	BUND 10Y	1,601	-9,06	-31,30
ZINCO	3,125,00	-24,00	165,50	SCHATZ 2Y	2,473	-3,70	1,90
OURO	1,775,03	-3,90	130,56	T-NOTE 10Y	4,386	-4,53	-26,30
TRIGO	832,25	-15,75	-44,75	T-NOTE 2Y	4,721	0,61	-7,30
LICENÇA C02	73,45	-3,20	5,43	GILT 10Y	3,222	-18,66	-112,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0412	0,08%	6,91%	1,0492	1,0554	1,0675
EUR/GBP	0,87483	-0,03%	-1,41%	0,8790	0,8826	0,8903
EUR/JPY	145,29	-0,31%	-0,20%	145,28	145,27	145,25
EUR/CHF	0,9821	-0,50%	-0,22%	0,9783	0,9742	0,9654
EUR/BRL	5,5581	-1,03%	-6,48%	5,7063	5,8322	6,1074
EUR/PLN	4,6891	0,94%	2,34%	4,8049	4,8787	5,0199



FIXINGS CONTRA USD e EUR

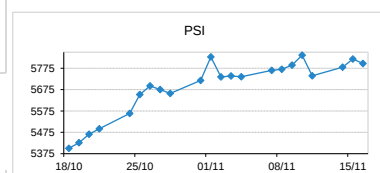
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0412	0,8748	145,29	0,9821	10,8887	7,4386	1,3853	1,54366	5,5581	10,4094
USD	0,9612	-	0,8411	139,355	0,9428	10,4707	7,1498	1,3313	1,4812	5,3461	9,9978

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,590	-0,36	33,87
BCP	0,157	2,28	11,64
CORT. AMORIM	8,730	-1,58	-22,61
CTT	3,300	-2,08	-27,55
EDP	4,421	-0,14	-8,51
EDP R	21,970	-0,45	0,32
GALP	11,400	-0,18	33,80
J MARTINS	20,420	-1,64	1,59
MOTA ENGIL	1,236	1,31	-1,45
NAVIGATOR	3,660	-0,71	9,25
NOS	3,838	-0,52	12,55
REN	2,550	-0,20	0,20
SEMAPA	13,860	-0,57	18,46
SONAE SGPS	0,967	-0,67	-3,64
GREENVOLT	8,240	-0,72	32,69

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	2,28
MOTA ENGIL	1,31
NAVIGATOR	-0,71
GREENVOLT	-0,72
CORT. AMORI	-1,58
J MARTINS	-1,64
CTT	-2,08



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5,797,76	-0,35%	4,10%	6,370,78	5,128,86
CAC40	6,607,22	-0,52%	-7,63%	7,384,86	5,628,42
ESTX 50 PR	3,882,78	-0,83%	-9,67%	4,415,23	3,249,57
XTRA DAX	14,234,03	-1,00%	-10,39%	16,290,19	11,862,84
S&P 500	3,969,51	-0,57%	-16,73%	4,818,62	3,491,58
IBEX 35	8,113,50	-0,91%	-6,89%	9,118,00	7,189,60
NIKKEI 225	28,028,30	0,14%	-2,65%	29,909,97	24,681,74

