

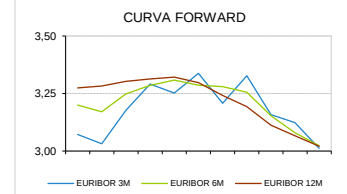
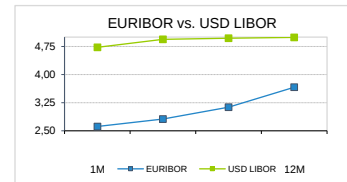
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

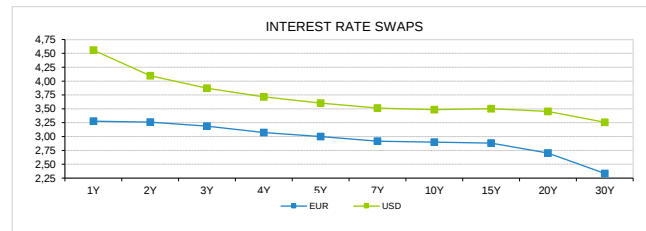
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,6150	1	21	1M	4,7277	4	14	4,0450	0,6900
3M	2,8150	6	13	3M	4,9410	7	7	4,1407	0,9100
6M	3,1310	10	-4	6M	4,9684	-8	-19	4,2599	1,0800
12M	3,6620	15	12	12M	4,9923	-15	-51	4,3349	1,3600

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2774	-19	-27	3,2447	2,7283	2,6850
2Y	3,2600	-28	-24	3,1380	2,7030	2,6980
3Y	3,1872	-24	-12	3,0240	2,6970	2,7210
4Y	3,0735	-21	-11	2,9260	2,6915	2,7550
5Y	2,9999	-20	-11	2,8791	2,7120	2,7860
7Y	2,9178	-17	-11	2,8510	2,7630	2,8270
10Y	2,8990	-14	-12	2,8595	2,8035	2,8110
15Y	2,8812	-14	-11	2,8265	2,6820	2,5790
20Y	2,7030	-17	-13	2,6226	2,4630	2,3430
30Y	2,3345	-20	-17	2,2670	2,1190	2,0220

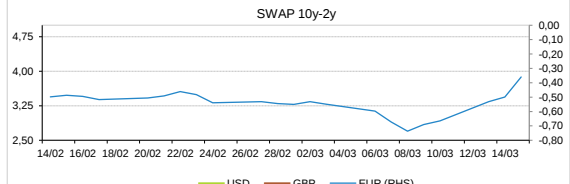
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,00
EUA	4,75
Reino Unido	4,00
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,60
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,5597	-38	-81	4,2281	3,2348	2,7045
2Y	4,0984	-40	-86	3,4926	3,1996	3,4834
3Y	3,8729	-37	-67	3,4121	3,1140	3,4904
4Y	3,7165	-35	-56	3,3485	3,1720	3,1890
5Y	3,6042	-34	-50	3,2585	3,2100	3,3482
7Y	3,5129	-30	-41	3,2970	3,2550	3,3310
10Y	3,4855	-25	-31	3,3295	3,3627	3,3750
15Y	3,5032	-20	-23	3,3750	3,3340	3,3050
20Y	3,4520	-18	-22	3,3030	3,2837	3,1880
30Y	3,2582	-15	-19	3,1250	3,0420	2,9650

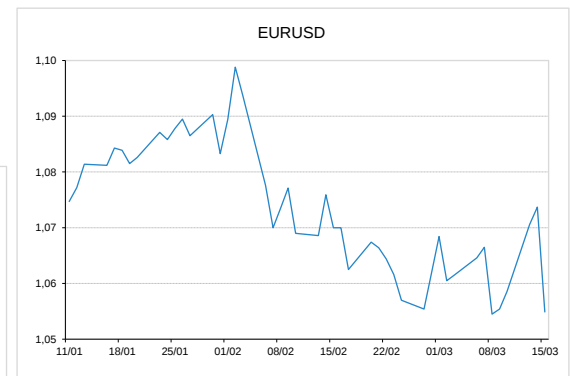
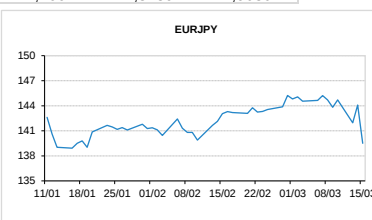
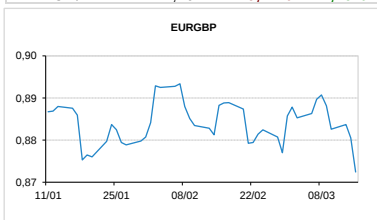


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72,62	-4,83	-12,43	OT 2Y	2,525	-0,37	-29,30
JETFUEL	833,94	-19,47	-84,27	OT 5Y	2,684	-0,29	-20,40
DIESEL	813,74	-15,43	-61,52	OT 10Y	3,090	-0,23	-12,80
COBRE	8.827,00	-97,50	-113,00	BUND 10Y	1,832	-35,10	-27,00
ZINCO	2.917,50	-37,50	-168,25	SCHATZ 2Y	2,716	-53,82	-43,50
OURO	1.935,14	31,13	99,13	T-NOTE 10Y	4,059	-22,31	-28,40
TRIGO	701,75	5,50	-78,50	T-NOTE 2Y	3,992	-41,46	-67,40
LICENÇA C02	89,55	-3,13	-4,82	GILT 10Y	3,346	-22,87	-31,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0549	-1,75%	-1,41%	1,0614	1,0656	1,0720
EUR/GBP	0,87243	0,93%	1,81%	0,8760	0,8792	0,8847
EUR/JPY	139,51	3,28%	2,54%	139,50	139,49	139,47
EUR/CHF	0,9775	0,38%	1,00%	0,9724	0,9680	0,9601
EUR/BRL	5,6152	0,42%	-0,70%	5,7445	5,8664	6,0834
EUR/PLN	4,7074	-0,12%	1,10%	4,7661	4,8139	4,9080



FIXINGS CONTRA USD e EUR

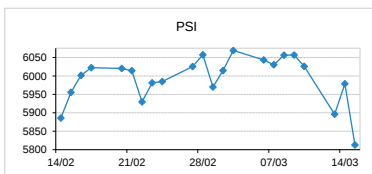
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0549	0,8724	139,51	0,9775	11,2224	7,4458	1,4553	1,59846	5,6152	11,4027
USD	0,9483	-	0,8288	132,98	0,9217	10,6026	7,0600	1,3795	1,5123	5,3076	10,7908

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,724	1,29	-5,61
BCP	0,193	-9,05	31,83
CORT. AMORIM	9,750	-0,41	11,81
CTT	3,525	-4,86	14,45
EDP	4,758	-0,90	2,19
EDP R	20,260	-1,51	-1,55
GALP	9,712	-7,42	-22,98
GREENVOLT	7,120	0,00	-8,72
J MARTINS	20,160	0,70	-0,10
MOTA ENGIL	1,466	-6,15	25,30
NAVIGATOR	3,230	-2,65	-6,49
NOS	4,256	-0,79	12,47
REN	2,510	-0,59	-0,40
SEMAPA	13,560	-2,31	9,71
SONAE SGPS	1,033	-1,24	10,48

MAIORES GANHOS/PERDAS

Título	Variação %
ALTRI	1,29
J MARTINS	0,70
NAVIGATOR	-2,65
CTT	-4,86
MOTA ENGIL	-6,15
GALP	-7,42
BCP	-9,05



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.812,87	-2,77%	1,52%	6.370,78	5.128,86
CAC40	6.885,71	-3,58%	6,36%	7.401,15	5.628,42
ESTX 50 PR	4.034,92	-3,46%	6,36%	4.324,27	3.249,57
XTRA DAX	14.735,26	-3,27%	5,83%	15.706,37	11.862,84
S&P 500	3.850,65	-1,72%	0,32%	4.637,30	3.491,58
IBEX 35	8.771,70	-4,23%	6,59%	9.528,30	7.189,60
NIKKEI 225	27.229,48	0,03%	4,35%	29.222,77	25.470,46

