

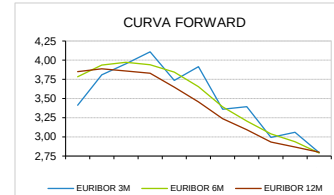
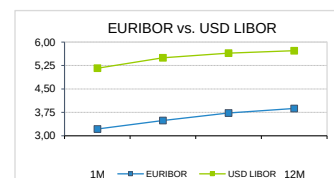
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

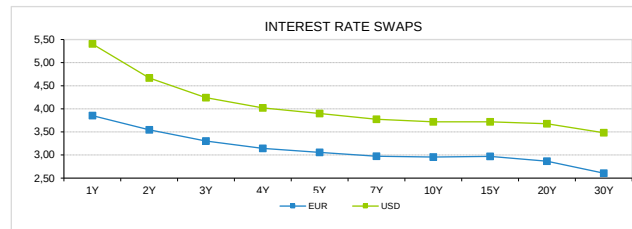
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,2180	1	13	1M	5,1630	-3	10	4,5330	1,4200
3M	3,4900	3	22	3M	5,4986	-2	20	4,7588	1,5950
6M	3,7280	1	11	6M	5,6474	0	24	5,0191	1,6800
12M	3,8750	0	5	12M	5,7254	1	36	5,2523	1,8650

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8532	4	11	3,2300	2,6450	2,7210
2Y	3,5472	7	13	3,0170	2,6600	2,7450
3Y	3,3040	7	12	2,8960	2,6770	2,7825
4Y	3,1450	7	9	2,8420	2,7010	2,8155
5Y	3,0554	7	6	2,8190	2,7290	2,8450
7Y	2,9725	5	3	2,8170	2,7890	2,9010
10Y	2,9575	4	2	2,8640	2,8635	2,9220
15Y	2,9713	3	1	2,8840	2,8220	2,7850
20Y	2,8680	3	2	2,7740	2,6800	2,6205
30Y	2,6073	1	6	2,5240	2,4360	2,3730

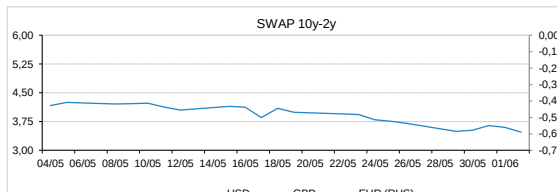
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,75
EUA	5,25
Reino Unido	4,50
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,85
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,4044	10	38	3,8992	3,3028	3,4150
2Y	4,6680	14	42	3,6351	3,3276	3,4316
3Y	4,2410	13	39	3,5283	3,3563	3,4567
4Y	4,0192	13	36	3,4868	3,3787	3,4888
5Y	3,8977	12	35	3,4736	3,4029	3,5131
7Y	3,7737	11	30	3,4747	3,4575	3,5637
10Y	3,7192	9	26	3,5177	3,5260	3,6087
15Y	3,7181	7	22	3,5646	3,5464	3,5798
20Y	3,6773	7	20	3,5351	3,4904	3,4651
30Y	3,4822	6	17	3,3535	3,2747	3,2203

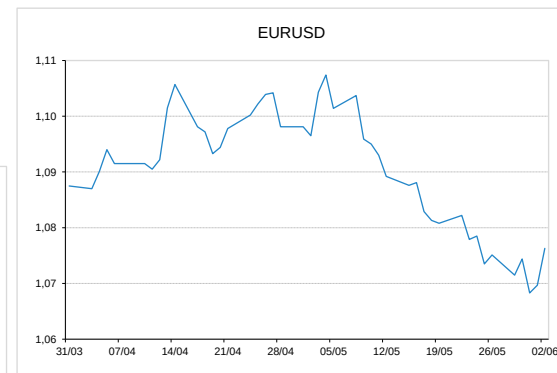
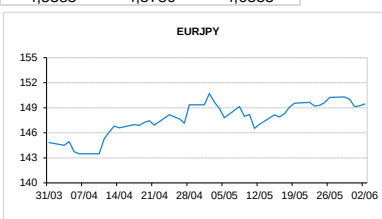


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	75,47	1,19	0,43	OT 2Y	2,707	0,03	-1,70
JETFUEL	721,79	20,55	-23,46	OT 5Y	2,636	0,03	-8,10
DIESEL	685,79	11,29	-20,46	OT 10Y	3,000	0,03	-8,90
COBRE	8.231,50	154,50	-352,00	BUND 10Y	2,026	5,06	6,00
ZINCO	2.257,75	18,00	-387,00	SCHATZ 2Y	3,151	8,54	15,60
OURO	1.961,64	-15,98	-55,04	T-NOTE 10Y	4,258	7,65	30,10
TRIGO	606,25	-4,50	-3,00	T-NOTE 2Y	4,562	16,01	65,10
LICENÇA C02	78,93	0,21	-9,48	GILT 10Y	4,366	2,91	54,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0763	0,62%	-1,84%	1,0819	1,0869	1,0959
EUR/GBP	0,8593	-0,12%	2,26%	0,8624	0,8660	0,8746
EUR/JPY	149,46	-0,14%	0,83%	149,45	149,43	149,40
EUR/CHF	0,9732	0,14%	0,96%	0,9683	0,9633	0,9545
EUR/BRL	5,3169	1,49%	4,23%	5,4344	5,5343	5,7163
EUR/PLN	4,4942	0,56%	1,91%	4,5385	4,5780	4,6553



FIXINGS CONTRA USD e EUR

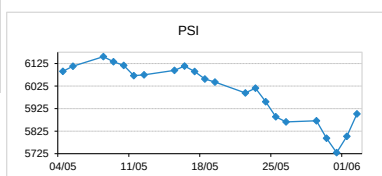
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0763	0,8593	149,46	0,9732	11,5740	7,4484	1,4414	1,62135	5,3169	11,8325
USD	0,9325	-	0,8012	139,655	0,9075	10,7769	6,9453	1,3445	1,5122	4,9570	11,0238

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,100	0,49	-2,54
BCP	0,208	1,82	41,73
CORT. AMORIM	9,880	0,00	13,30
CTT	3,355	2,91	8,93
EDP	4,642	1,51	-0,30
EDP R	19,235	1,96	-6,54
GALP	10,515	3,14	-16,61
GREENVOLT	6,360	0,71	-18,46
J MARTINS	24,080	1,35	19,33
MOTA ENGIL	1,872	1,19	60,00
NAVIGATOR	3,118	2,16	-9,73
NOS	3,472	1,11	-4,75
REN	2,535	0,80	0,60
SEMAPA	12,880	1,58	4,21
SONAE SGPS	0,932	2,19	-0,37
IBERSOL	6,980	0,00	26,45

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	3,14
CTT	2,91
SONAE SGPS	2,19
NAVIGATOR	2,16
EDP R	1,96



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.901,62	1,71%	3,07%	6.370,78	5.128,86
CAC40	7.270,69	1,87%	12,31%	7.581,26	5.628,42
ESTX 50 PR	4.323,52	1,55%	13,97%	4.412,88	3.249,57
XTRA DAX	16.051,23	1,25%	15,28%	16.331,94	11.862,84
S&P 500	4.276,05	1,31%	11,37%	4.325,28	3.491,58
IBEX 35	9.323,20	1,70%	13,30%	9.540,50	7.189,60
NIKKEI 225	31.524,22	1,21%	20,81%	31.560,43	25.520,23

