

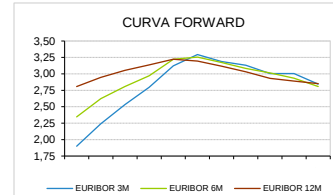
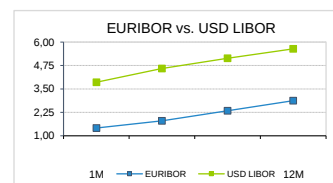
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

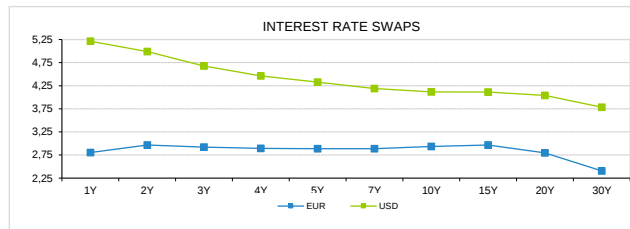
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,4150	0	63	1M	3,8587	0	55	2,9346	0,1100
3M	1,8020	1	51	3M	4,5920	3	68	3,3343	0,4450
6M	2,3330	2	44	6M	5,1344	11	75	3,7856	0,6900
12M	2,8740	3	32	12M	5,6403	3	64	4,2743	1,0900

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,8043	-3	18	3,1290	2,8056	2,9010
2Y	2,9655	-8	-3	2,9890	2,8310	2,8970
3Y	2,9231	-10	-17	2,9425	2,8530	2,9450
4Y	2,8945	-11	-25	2,9200	2,8770	2,9765
5Y	2,8870	-12	-31	2,9090	2,8910	2,9961
7Y	2,8880	-12	-36	2,9320	2,9460	3,0430
10Y	2,9355	-13	-40	2,9759	3,0010	3,0165
15Y	2,9665	-12	-35	2,9549	2,8700	2,7560
20Y	2,7972	-11	-25	2,7503	2,6210	2,4810
30Y	2,4063	-9	-18	2,3510	2,2340	2,1125

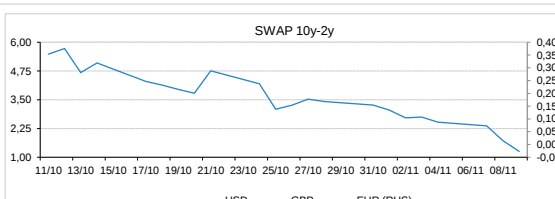
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,00
EUA	4,00
Reino Unido	3,00
Japão	0,10
Canadá	3,75
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,2135	1	51	4,6990	3,7455	3,7490
2Y	4,9882	-2	35	4,3562	3,7410	3,7180
3Y	4,6781	-4	25	4,1627	3,7230	3,7810
4Y	4,4647	-3	21	4,0562	3,7540	3,8194
5Y	4,3291	-3	16	4,0075	3,7525	3,8582
7Y	4,1902	-3	17	3,9545	3,8242	3,8810
10Y	4,1158	-2	22	3,9645	3,9011	3,9340
15Y	4,1146	-1	29	3,9790	3,8802	3,8480
20Y	4,0416	0	33	3,8820	3,8003	3,6870
30Y	3,7846	1	38	3,6645	3,5019	3,4322

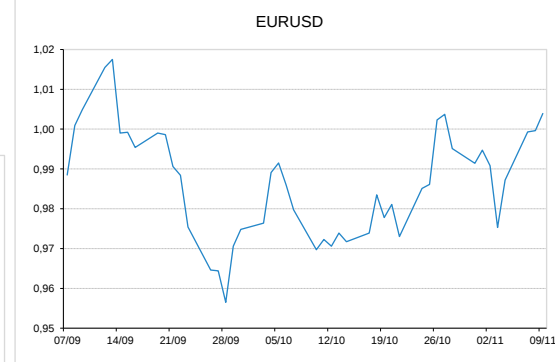


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	93,49	-1,87	-2,40	OT 2Y	2,218	0,00	20,70
JETFUEL	1,062,75	-16,95	-133,87	OT 5Y	2,548	-0,11	-15,10
DIESEL	1,063,37	-15,41	-146,25	OT 10Y	3,140	-0,11	-23,60
COBRE	8,054,00	201,00	658,00	BUND 10Y	1,794	-9,97	-19,20
ZINCO	2,947,50	40,00	-65,50	SCHATZ 2Y	2,535	-7,42	8,90
OURO	1,713,28	0,86	18,46	T-NOTE 10Y	4,677	-2,23	6,50
TRIGO	817,00	-10,75	-63,25	T-NOTE 2Y	4,997	-2,46	30,70
LICENÇA C02	72,89	-3,17	3,04	GILT 10Y	3,610	-18,30	-137,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0039	0,43%	3,53%	1,0116	1,0181	1,0305
EUR/GBP	0,87774	-0,45%	-0,05%	0,8816	0,8853	0,8931
EUR/JPY	146,82	-0,39%	-3,86%	146,81	146,80	146,78
EUR/CHF	0,9874	0,57%	-1,74%	0,9835	0,9789	0,9697
EUR/BRL	5,166	0,37%	-2,50%	5,2996	5,4121	5,6388
EUR/PLN	4,7032	-0,35%	3,30%	4,7986	4,8720	5,0157



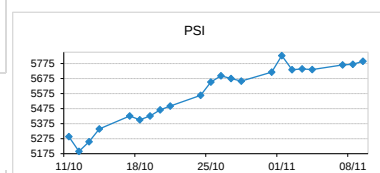
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0039	0,8777	146,82	0,9874	10,8762	7,4380	1,3504	1,55618	5,1660	10,3745
USD	0,9975	-	0,8792	146,305	0,9843	10,8527	7,4189	1,3484	1,5536	5,1648	10,3555

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,900	0,94	41,29
BCP	0,145	-0,27	3,19
CORT. AMORIM	8,870	-0,11	-21,37
CTT	3,220	0,63	-29,31
EDP	4,420	1,21	-8,53
EDP R	21,600	0,33	-1,37
GALP	11,040	-0,09	29,58
J MARTINS	21,060	0,96	4,78
MOTA ENGIL	1,248	-0,32	-0,49
NAVIGATOR	3,834	-0,26	14,45
NOS	3,896	0,78	14,25
REN	2,620	0,00	2,95
SEMAPA	13,540	1,65	15,73
SONAE SGPS	0,990	-0,05	-1,35
GREENVOLT	8,120	-0,49	30,75

MAIORES GANHOS/PERDAS	
Título	Variação %
SEMAPA	1,65
EDP	1,21
J MARTINS	0,96
ALTRI	0,94
NOS	0,78
CORT. AMORI	-0,11
NAVIGATOR	-0,26
BCP	-0,27
MOTA ENGIL	-0,32
GREENVOLT	-0,49



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.790,16	0,34%	3,96%	6.370,78	5.128,86
CAC40	6.430,57	-0,17%	-10,10%	7.384,86	5.628,42
ESTX 50 PR	3.728,03	-0,30%	-13,27%	4.415,23	3.249,57
XTRA DAX	13.666,32	-0,16%	-13,97%	16.290,19	11.862,84
S&P 500	3.795,71	-0,82%	-20,34%	4.818,62	3.491,58
IBEX 35	8.040,40	0,52%	-7,73%	9.164,10	7.189,60
NIKKEI 225	27.716,43	-0,56%	-3,73%	29.960,93	24.681,74

