

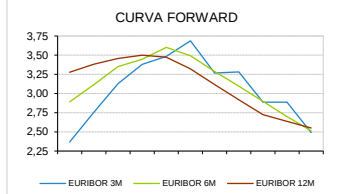
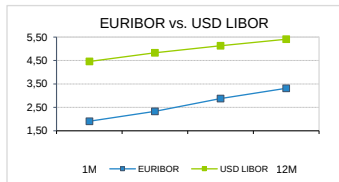
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

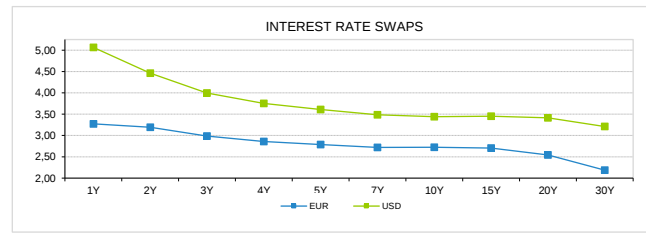
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9080	-1	22	1M	4,4590	4	17	3,5849	0,7500
3M	2,3280	4	28	3M	4,8297	1	8	3,8455	1,0100
6M	2,8760	6	40	6M	5,1297	0	-3	4,0999	1,1800
12M	3,3150	-1	44	12M	5,4091	-1	-12	4,3039	1,4800

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2730	4	44	3,1158	2,4583	2,5200
2Y	3,1943	4	32	2,8380	2,4688	2,5460
3Y	2,9852	3	19	2,7170	2,4820	2,5817
4Y	2,8577	2	13	2,6610	2,5065	2,6180
5Y	2,7858	2	9	2,6330	2,5345	2,6500
7Y	2,7215	1	8	2,6290	2,5980	2,6850
10Y	2,7230	1	8	2,6670	2,6390	2,6570
15Y	2,7048	1	13	2,6350	2,5273	2,4400
20Y	2,5425	1	16	2,4560	2,3200	2,2120
30Y	2,1870	2	21	2,1060	1,9718	1,8663

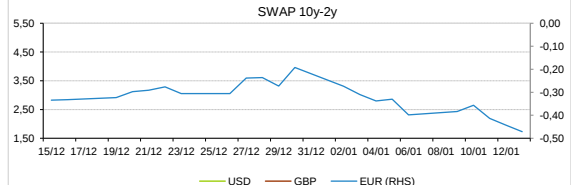
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,50
EUA	4,50
Reino Unido	3,50
Japão	0,10
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0660	0	3	3,8230	2,9290	3,1100
2Y	4,4627	3	-7	3,3600	2,9510	3,1461
3Y	3,9959	3	-10	3,2485	3,0244	3,1382
4Y	3,7507	3	-11	3,1785	3,0505	3,2070
5Y	3,6103	3	-10	3,1700	3,0835	3,2467
7Y	3,4852	3	-8	3,1755	3,1250	3,2555
10Y	3,4405	3	-5	3,2320	3,2380	3,3065
15Y	3,4530	2	-3	3,2600	3,2343	3,2810
20Y	3,4140	2	-1	3,2562	3,2045	3,1560
30Y	3,2099	3	4	3,0210	2,9744	2,9192

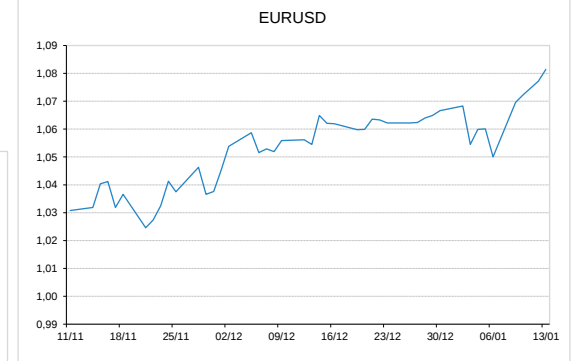
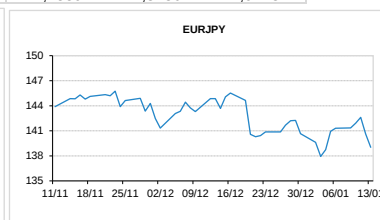


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	84,60	0,57	3,74	OT 2Y	2,674	0,00	45,30
JETFUEL	997,79	20,95	98,04	OT 5Y	2,638	0,03	34,90
DIESEL	947,76	14,02	81,95	OT 10Y	3,080	0,01	19,70
COBRE	9.178,50	62,50	813,00	BUND 10Y	1,792	0,09	20,00
ZINCO	3.256,50	31,75	-29,50	SCHATZ 2Y	2,968	1,75	38,60
OURO	1.912,12	15,03	101,32	T-NOTE 10Y	4,154	2,83	-3,00
TRIGO	738,75	-4,00	-12,00	T-NOTE 2Y	4,430	4,85	0,60
LICENÇA C02	79,64	-0,60	-12,61	GILT 10Y	3,529	2,80	0,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0814	0,39%	2,55%	1,0878	1,0933	1,1030
EUR/GBP	0,888	-0,12%	-3,43%	0,8914	0,8942	0,8995
EUR/JPY	139,02	1,14%	4,19%	139,01	139,00	138,98
EUR/CHF	1,0035	0,32%	-1,60%	0,9997	0,9952	0,9857
EUR/BRL	5,5094	0,49%	2,33%	5,6362	5,7614	5,9974
EUR/PLN	4,6948	0,00%	-0,17%	4,7559	4,8130	4,9218



FIXINGS CONTRA USD e EUR

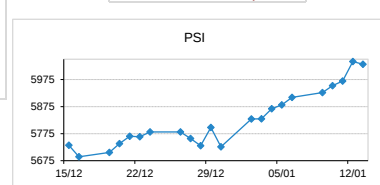
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0814	0,8880	139,02	1,0035	11,2558	7,4390	1,4501	1,55569	5,5094	10,6875
USD	0,9235	-	0,8188	127,515	0,9263	10,3963	6,8701	1,3398	1,4369	5,0951	9,8784

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,085	1,19	1,60
BCP	0,190	1,99	29,44
CORT. AMORIM	8,840	0,00	1,38
CTT	3,235	0,78	5,03
EDP	4,830	-1,91	3,74
EDP R	21,660	-0,51	5,25
GALP	12,860	0,35	1,98
GREENVOLT	7,840	-0,13	0,51
J MARTINS	20,380	-3,50	0,99
MOTA ENGIL	1,306	-0,31	11,62
NAVIGATOR	3,484	0,40	0,87
NOS	3,974	1,12	5,02
REN	2,555	0,59	1,39
SEMAPA	12,520	0,16	1,29
SONAE SGPS	0,981	1,66	4,92

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	1,99
SONAE SGPS	1,66
ALTRI	1,19
NOS	1,12
CTT	0,78
GREENVOLT	-0,13
MOTA ENGIL	-0,31
EDP R	-0,51
EDP	-1,91
J MARTINS	-3,50



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.031,64	-0,17%	5,34%	6.370,78	5.128,86
CAC40	7.023,50	0,69%	8,49%	7.227,35	5.628,42
ESTX 50 PR	4.150,80	0,58%	9,42%	4.335,49	3.249,57
XTRA DAX	15.086,52	0,19%	8,35%	16.090,29	11.862,84
S&P 500	3.968,32	-0,36%	3,37%	4.744,13	3.491,58
IBEX 35	8.881,70	0,61%	7,93%	8.992,70	7.189,60
NIKKEI 225	26.119,52	-1,25%	0,10%	29.222,77	24.681,74

