

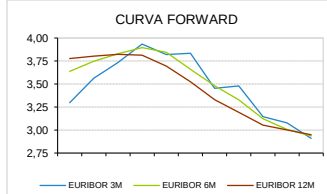
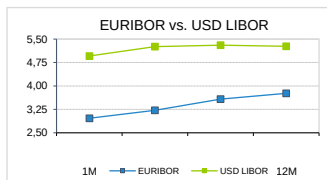
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

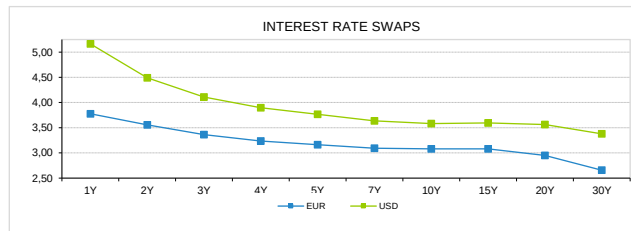
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,9660	2	32	1M	4,9594	1	23	4,2040	1,2600
3M	3,2190	4	47	3M	5,2617	0	32	4,3716	1,4900
6M	3,5780	7	52	6M	5,3053	0	34	4,5235	1,6000
12M	3,7640	4	38	12M	5,2721	-1	28	4,5939	1,8950

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,7771	4	51	3,3318	2,8330	2,8820
2Y	3,5570	3	36	3,1450	2,8454	2,8995
3Y	3,3624	3	27	3,0440	2,8570	2,9240
4Y	3,2355	3	24	2,9980	2,8710	2,9540
5Y	3,1640	4	22	2,9770	2,8910	2,9830
7Y	3,0934	4	21	2,9690	2,9440	3,0250
10Y	3,0810	5	20	3,0045	2,9945	3,0266
15Y	3,0790	5	23	3,0025	2,9215	2,8540
20Y	2,9489	5	26	2,8600	2,7500	2,6640
30Y	2,6571	5	33	2,5760	2,4700	2,3860

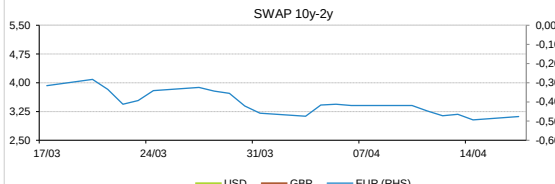
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,50
EUA	5,00
Reino Unido	4,25
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,60
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1643	6	51	3,8042	3,1977	3,1160
2Y	4,4894	9	36	3,5513	3,1865	3,2340
3Y	4,1110	9	24	3,3931	3,2514	3,2615
4Y	3,8954	9	18	3,3458	3,2090	3,2980
5Y	3,7675	9	15	3,3603	3,2536	3,3627
7Y	3,6375	8	13	3,3457	3,2774	3,3990
10Y	3,5821	8	12	3,3685	3,3730	3,4682
15Y	3,5953	7	12	3,4245	3,4252	3,4619
20Y	3,5620	7	15	3,4215	3,3500	3,3075
30Y	3,3788	7	19	3,2497	3,1653	3,1070

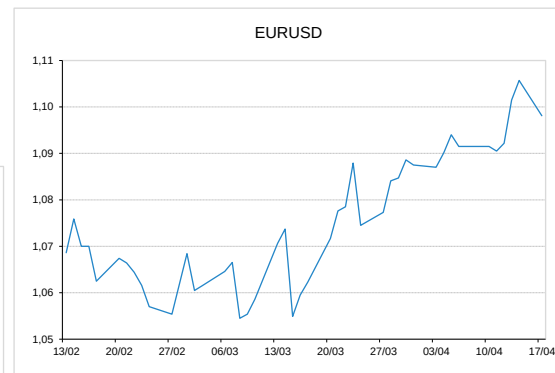
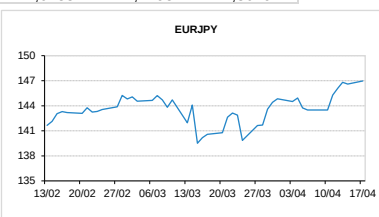
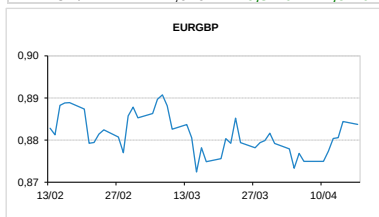


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	84,52	-1,79	11,75	OT 2Y	2,840	0,00	12,60
JETFUEL	827,16	-4,93	-6,77	OT 5Y	2,910	0,02	10,80
DIESEL	790,62	-5,21	-23,11	OT 10Y	3,313	0,03	10,10
COBRE	9.044,00	-35,00	190,00	BUND 10Y	2,192	4,96	24,90
ZINCO	2.871,75	18,25	-45,75	SCHATZ 2Y	3,176	1,26	30,60
OURO	1.989,53	-14,64	0,28	T-NOTE 10Y	4,223	5,50	-2,10
TRIGO	700,75	8,25	-18,75	T-NOTE 2Y	4,435	8,70	13,00
LICENÇA C02	92,87	-0,97	5,58	GILT 10Y	3,777	4,42	38,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0981	-0,69%	3,37%	1,1035	1,1080	1,1151
EUR/GBP	0,88373	0,08%	-1,00%	0,8864	0,8890	0,8941
EUR/JPY	146,97	-0,25%	-4,35%	146,96	146,94	146,92
EUR/CHF	0,9818	0,10%	0,62%	0,9769	0,9721	0,9639
EUR/BRL	5,3991	-0,09%	4,28%	5,5141	5,6256	5,8250
EUR/PLN	4,6267	0,31%	1,64%	4,6753	4,7195	4,8049



FIXINGS CONTRA USD e EUR

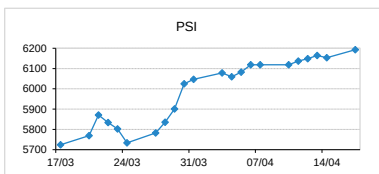
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0981	0,8837	146,97	0,9818	11,3224	7,4515	1,4640	1,63171	5,3991	11,4536
USD	0,9163	-	0,8089	134,54	0,8986	10,3632	6,8272	1,3406	1,4951	4,9524	10,4708

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,824	1,52	-3,62
BCP	0,225	-1,32	53,69
CORT. AMORIM	10,040	0,40	15,14
CTT	3,675	-0,27	19,32
EDP	4,986	0,61	7,09
EDP R	20,580	-0,48	0,00
GALP	11,185	1,96	-11,30
GREENVOLT	6,475	0,08	-16,99
J MARTINS	21,600	0,93	7,04
MOTA ENGIL	1,830	3,04	56,41
NAVIGATOR	3,396	2,41	-1,68
NOS	4,414	1,24	16,65
REN	2,675	0,75	6,15
SEMAPA	14,080	0,72	13,92
SONAE SGPS	1,020	1,49	9,09
IBERSOL	6,640	0,30	20,29

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	3,04
NAVIGATOR	2,41
GALP	1,96
ALTRI	1,52
SONAE SGPS	1,49
CTT	-0,27
EDP R	-0,48
BCP	-1,32



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.192,79	0,64%	8,15%	6.370,78	5.128,86
CAC40	7.498,18	-0,28%	15,82%	7.552,00	5.628,42
ESTX 50 PR	4.367,61	-0,53%	15,13%	4.401,97	3.249,57
XTRA DAX	15.789,53	-0,11%	13,40%	15.903,25	11.862,84
S&P 500	4.125,60	-0,30%	7,44%	4.512,94	3.491,58
IBEX 35	9.378,50	0,17%	13,97%	9.528,30	7.189,60
NIKKEI 225	28.514,78	0,07%	9,28%	29.222,77	25.520,23

