

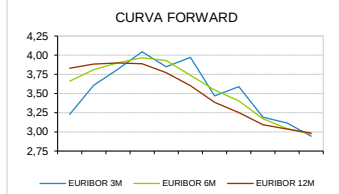
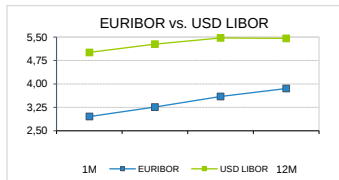
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

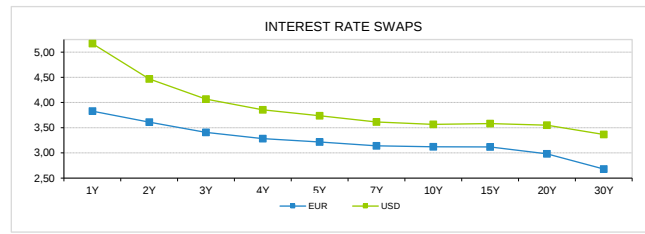
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,9560	-4	13	1M	5,0100	3	26	4,2744	1,2700
3M	3,2610	5	35	3M	5,2727	1	33	4,4709	1,4000
6M	3,6010	-1	53	6M	5,4733	2	62	4,6888	1,6000
12M	3,8540	0	53	12M	5,4606	-2	76	4,8435	1,8550

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8290	1	47	3,3870	2,8960	2,9220
2Y	3,6108	2	32	3,1875	2,9090	2,9328
3Y	3,4082	2	23	3,0935	2,9090	2,9550
4Y	3,2850	2	20	3,0525	2,9215	2,9800
5Y	3,2174	2	18	3,0298	2,9360	3,0070
7Y	3,1421	3	17	3,0135	2,9760	3,0550
10Y	3,1205	3	17	3,0430	3,0330	3,0579
15Y	3,1200	3	18	3,0400	2,9540	2,8800
20Y	2,9837	3	22	2,8924	2,7780	2,6840
30Y	2,6805	4	29	2,5950	2,4880	2,3980

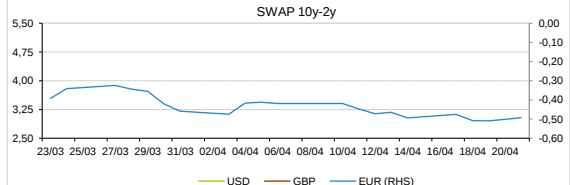
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,50
EUA	5,00
Reino Unido	4,25
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,60
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1695	3	16	3,7464	3,1500	3,2090
2Y	4,4669	3	1	3,4911	3,1790	3,2644
3Y	4,0694	2	-8	3,3873	3,2104	3,2730
4Y	3,8568	3	-12	3,3473	3,2140	3,3020
5Y	3,7387	3	-11	3,3060	3,2350	3,3597
7Y	3,6146	3	-10	3,3050	3,2870	3,4030
10Y	3,5649	4	-8	3,3703	3,3720	3,4600
15Y	3,5821	3	-3	3,4260	3,4230	3,4430
20Y	3,5496	4	1	3,3990	3,3690	3,3310
30Y	3,3661	4	8	3,2280	3,1578	3,1031

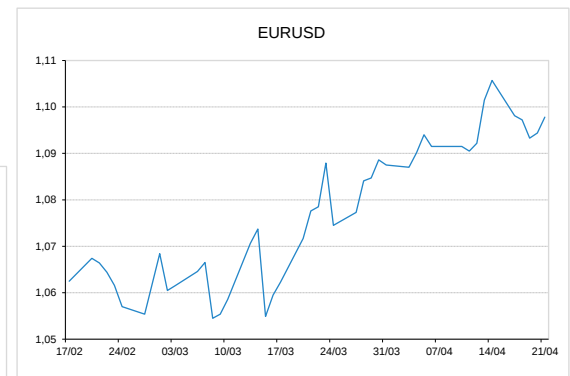
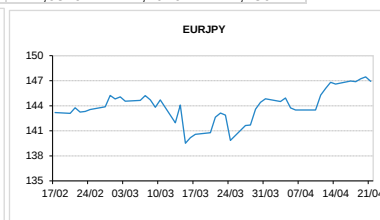
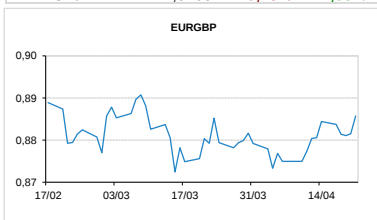


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	81,57	0,47	6,54	OT 2Y	2,943	0,04	19,70
JETFUEL	770,13	-22,47	-35,24	OT 5Y	2,938	0,05	12,80
DIESEL	736,75	-21,00	-61,70	OT 10Y	3,306	0,01	12,20
COBRE	8.884,00	-84,50	183,50	BUND 10Y	2,210	3,19	16,20
ZINCO	2.764,50	-22,75	-128,00	SCHATZ 2Y	3,219	1,76	19,90
OURO	1.975,93	-28,88	35,86	T-NOTE 10Y	4,210	1,95	6,90
TRIGO	672,75	-7,25	-19,75	T-NOTE 2Y	4,443	2,23	28,50
LICENÇA C02	90,14	-1,82	0,41	GILT 10Y	3,895	-2,30	35,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0978	0,31%	1,87%	1,1032	1,1078	1,1148
EUR/GBP	0,8857	-0,47%	-0,61%	0,8885	0,8915	0,8974
EUR/JPY	146,92	0,37%	-2,92%	146,91	146,89	146,86
EUR/CHF	0,9796	-0,06%	1,39%	0,9745	0,9696	0,9608
EUR/BRL	5,5417	0,33%	1,33%	5,6598	5,7762	5,9783
EUR/PLN	4,6109	-0,28%	1,53%	4,6579	4,7016	4,7867



FIXINGS CONTRA USD e EUR

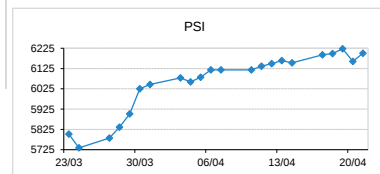
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0978	0,8857	146,92	0,9796	11,3185	7,4518	1,4854	1,64101	5,5417	11,6307
USD	0,9113	-	0,8065	134,415	0,8935	10,3141	6,7904	1,3538	1,4960	5,0541	10,6075

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,740	-0,25	-5,29
BCP	0,229	0,31	56,28
CORT. AMORIM	10,160	-0,39	16,51
CTT	3,690	-0,14	19,81
EDP	5,166	0,31	10,95
EDP R	20,280	0,75	-1,46
GALP	10,930	1,11	-13,32
GREENVOLT	6,275	0,56	-19,55
J MARTINS	22,060	0,64	9,32
MOTA ENGIL	1,878	6,70	60,51
NAVIGATOR	3,340	-0,18	-3,30
NOS	3,986	1,12	9,35
REN	2,700	0,75	7,14
SEMAPA	13,800	-0,29	11,65
SONAE SGPS	1,036	1,57	10,80
IBERSOL	6,600	0,61	19,57

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	6,70
SONAE SGPS	1,57
NOS	1,12
GALP	1,11
REN	0,75
CTT	-0,14
NAVIGATOR	-0,18
ALTRI	-0,25
SEMAPA	-0,29
CORT. AMORI	-0,39



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.200,17	0,65%	8,28%	6.370,78	5.128,86
CAC40	7.577,00	0,51%	17,04%	7.577,00	5.628,42
ESTX 50 PR	4.408,59	0,54%	16,21%	4.408,59	3.249,57
XTRA DAX	15.881,66	0,54%	14,06%	15.916,28	11.862,84
S&P 500	4.126,57	-0,10%	7,46%	4.512,94	3.491,58
IBEX 35	9.415,60	-0,37%	14,42%	9.540,50	7.189,60
NIKKEI 225	28.564,37	-0,33%	9,47%	29.222,77	25.520,23

