

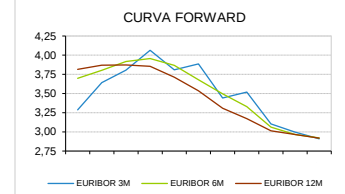
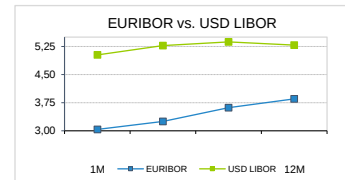
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

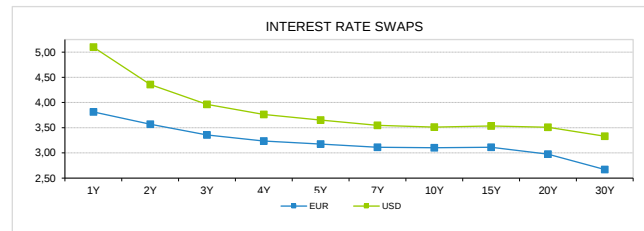
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,0370	2	14	1M	5,0246	1	19	4,3045	1,2700
3M	3,2500	1	24	3M	5,2727	-2	17	4,4726	1,4300
6M	3,6180	-3	38	6M	5,3719	-3	38	4,6598	1,6100
12M	3,8520	-1	38	12M	5,2886	-8	48	4,7607	1,8750

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8134	-1	37	3,3160	2,8520	2,9230
2Y	3,5692	1	31	3,3205	2,8810	2,9370
3Y	3,3568	1	24	3,0295	2,8970	2,9610
4Y	3,2362	2	21	2,9980	2,9110	2,9920
5Y	3,1755	3	19	2,9867	2,9300	3,0227
7Y	3,1118	3	18	2,9865	2,9790	3,0690
10Y	3,1030	2	16	3,0277	3,0350	3,0711
15Y	3,1125	2	17	3,0305	2,9580	2,8894
20Y	2,9770	2	18	2,8852	2,7820	2,6884
30Y	2,6710	1	21	2,5900	2,4870	2,3990

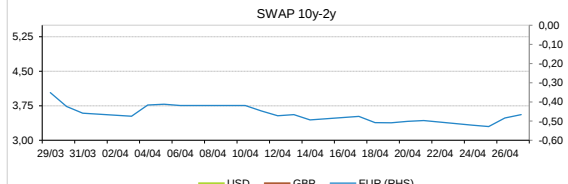
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,50
EUA	5,00
Reino Unido	4,25
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,60
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0993	4	16	3,5861	2,9768	3,2045
2Y	4,3576	5	9	3,3385	3,1150	3,2410
3Y	3,9650	6	4	3,2854	3,1460	3,2465
4Y	3,7624	6	1	3,2486	3,1760	3,3010
5Y	3,6513	6	1	3,2235	3,1780	3,3478
7Y	3,5473	6	1	3,2435	3,2445	3,3740
10Y	3,5110	6	0	3,3050	3,3602	3,4295
15Y	3,5344	5	1	3,3620	3,4000	3,4155
20Y	3,5093	5	3	3,3635	3,3355	3,3075
30Y	3,3317	5	7	3,1910	3,1368	3,0710

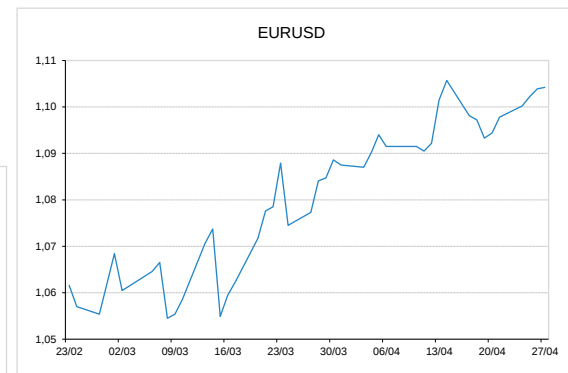
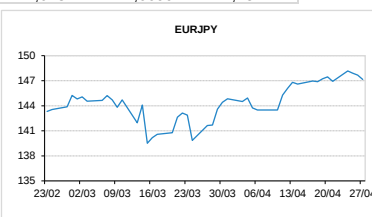
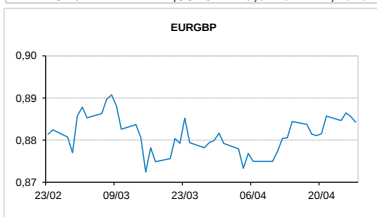


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,22	0,53	0,46	OT 2Y	2,888	0,06	21,10
JETFUEL	744,25	-20,54	-73,36	OT 5Y	2,897	0,05	14,30
DIESEL	705,00	-23,50	-90,17	OT 10Y	3,288	0,06	13,30
COBRE	8.529,00	24,50	-369,00	BUND 10Y	2,172	8,49	18,00
ZINCO	2.641,25	48,50	-258,50	SCHATZ 2Y	3,146	8,04	24,30
OURO	1.982,14	-4,56	26,22	T-NOTE 10Y	4,162	7,23	-3,10
TRIGO	628,00	-14,00	-81,50	T-NOTE 2Y	4,366	13,52	8,50
LICENÇA C02	86,45	0,81	-0,96	GILT 10Y	3,917	11,10	38,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1042	0,03%	2,50%	1,1098	1,1143	1,1210
EUR/GBP	0,88428	0,15%	-0,69%	0,8872	0,8902	0,8965
EUR/JPY	147,16	0,35%	-3,75%	147,15	147,13	147,10
EUR/CHF	0,9868	-0,29%	0,19%	0,9817	0,9769	0,9686
EUR/BRL	5,5232	0,87%	1,67%	5,6505	5,7660	5,9662
EUR/PLN	4,5816	0,02%	2,26%	4,6284	4,6699	4,7511



FIXINGS CONTRA USD e EUR

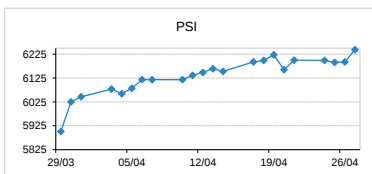
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1042	0,8843	147,16	0,9868	11,3599	7,4545	1,4996	1,66564	5,5232	11,7305
USD	0,9082	-	0,8021	134,115	0,8971	10,3161	6,7703	1,3608	1,5118	5,0053	10,6520

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,682	0,26	-6,45
BCP	0,239	1,31	63,18
CORT. AMORIM	10,200	0,39	16,97
CTT	3,690	0,68	19,81
EDP	5,190	0,78	11,47
EDP R	20,230	1,66	-1,70
GALP	10,750	-1,78	-14,75
GREENVOLT	6,135	0,57	-21,35
J MARTINS	22,600	3,76	11,99
MOTA ENGIL	1,938	-0,41	65,64
NAVIGATOR	3,320	-0,48	-3,88
NOS	4,010	2,66	10,01
REN	2,730	-0,18	8,33
SEMAPA	13,780	0,44	11,49
SONAE SGPS	1,026	0,10	9,73
IBERSOL	6,720	0,30	21,74

MAIORES GANHOS/PERDAS

Título	Variação %
J MARTINS	3,76
NOS	2,66
EDP R	1,66
BCP	1,31
EDP	0,78
REN	-0,18
MOTA ENGIL	-0,41
NAVIGATOR	-0,48
GALP	-1,78



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.244,18	0,83%	9,05%	6.370,78	5.128,86
CAC40	7.483,84	0,23%	15,60%	7.581,26	5.628,42
ESTX 50 PR	4.358,05	0,24%	14,88%	4.411,67	3.249,57
XTRA DAX	15.800,45	0,03%	13,48%	15.919,11	11.862,84
S&P 500	4.099,04	1,04%	6,74%	4.325,28	3.491,58
IBEX 35	9.314,60	0,22%	13,19%	9.540,50	7.189,60
NIKKEI 225	28.457,68	0,15%	9,06%	29.222,77	25.520,23

