

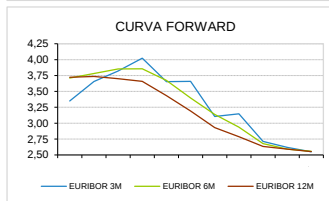
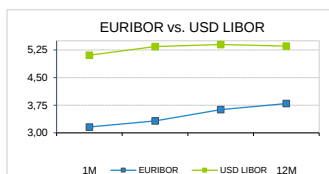
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

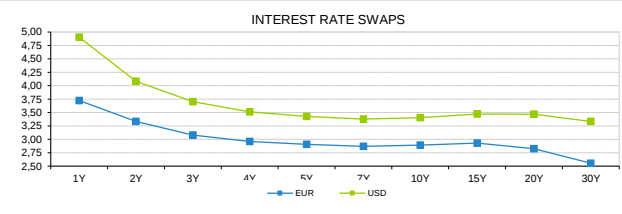
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,1590	1	27	1M	5,1080	0	21	4,4162	1,2600
3M	3,3230	2	22	3M	5,3424	0	14	4,5562	1,4550
6M	3,6290	0	27	6M	5,3984	1	16	4,7303	1,5700
12M	3,7950	-1	21	12M	5,3529	5	23	4,8243	1,7650

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,7237	-1	12	2,9300	2,5780	2,7320
2Y	3,3324	-4	-6	2,7480	2,6237	2,7680
3Y	3,0807	-5	-13	2,6930	2,6560	2,8035
4Y	2,9595	-5	-13	2,6862	2,6955	2,8395
5Y	2,9067	-6	-12	2,6947	2,7300	2,8740
7Y	2,8690	-6	-9	2,7343	2,7970	2,9300
10Y	2,8913	-6	-6	2,8113	2,8752	2,9443
15Y	2,9305	-6	-3	2,8516	2,8280	2,7900
20Y	2,8247	-6	0	2,7410	2,6690	2,6058
30Y	2,5545	-6	3	2,4740	2,4000	2,3320

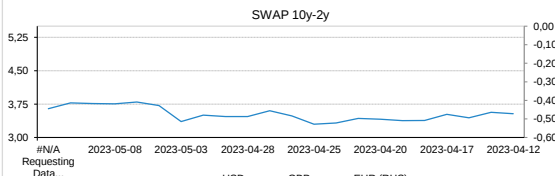
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,75
EUA	5,25
Reino Unido	4,50
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,9040	-6	-17	3,2311	2,9127	3,1620
2Y	4,0834	-8	-31	3,0673	2,9784	3,2330
3Y	3,7020	-7	-30	2,9980	3,0330	3,2740
4Y	3,5129	-7	-27	3,0240	3,0930	3,3230
5Y	3,4259	-7	-22	3,0352	3,1450	3,3751
7Y	3,3765	-7	-14	3,1246	3,2503	3,4250
10Y	3,4025	-6	-5	3,2210	3,3528	3,4505
15Y	3,4708	-6	2	3,3427	3,3945	3,4720
20Y	3,4690	-5	5	3,3265	3,3762	3,3877
30Y	3,3327	-5	12	3,1925	3,1966	3,1305

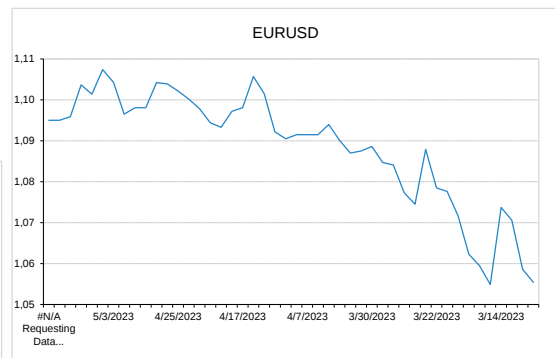
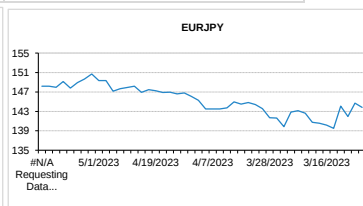
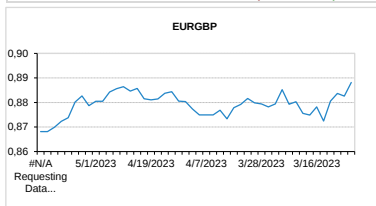


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	75,70	-0,71	-9,47	OT 2Y	2,597	-0,07	-11,00
JETFUEL	745,35	-0,55	-87,32	OT 5Y	2,651	-0,06	-17,40
DIESEL	704,97	1,82	-89,10	OT 10Y	3,045	-0,08	-14,50
COBRE	8.484,00	-116,50	-325,00	BUND 10Y	1,926	-7,15	-11,60
ZINCO	2.611,65	-55,40	-174,85	SCHATZ 2Y	2,900	-3,75	-14,50
OURO	2.017,38	-10,50	11,14	T-NOTE 10Y	4,020	-2,97	-12,00
TRIGO	629,25	-12,00	-54,75	T-NOTE 2Y	4,194	-2,82	-14,50
LICENÇA C02	88,36	-1,13	-9,08	GILT 10Y	3,808	-10,38	15,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,093	-0,18%	0,23%	1,0985	1,1028	1,1090
EUR/GBP	0,86795	0,02%	1,09%	0,8709	0,8739	0,8804
EUR/JPY	146,54	1,12%	-0,86%	146,53	146,51	146,49
EUR/CHF	0,9769	0,03%	0,93%	0,9719	0,9669	0,9581
EUR/BRL	5,4137	0,32%	0,92%	5,5378	5,6478	5,8490
EUR/PLN	4,5414	-0,50%	2,77%	4,5866	4,6268	4,7039



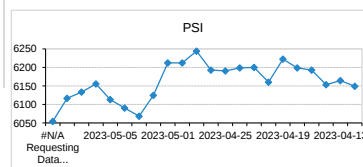
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0930	0,8680	146,54	0,9769	11,2804	7,4489	1,4717	1,63052	5,4137	11,6338
USD	0,9159	-	0,7984	134,425	0,8944	10,3267	6,8227	1,3477	1,4919	4,9749	10,6524

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,090	0,39	1,70
BCP	0,215	-3,72	46,86
CORT. AMORIM	10,140	-1,74	16,28
CTT	3,700	-0,54	20,13
EDP	4,812	-0,31	3,35
EDP R	19,785	0,15	-3,86
GALP	10,455	-1,23	-17,09
GREENVOLT	6,380	0,55	-18,21
J MARTINS	22,880	0,62	13,38
MOTA ENGIL	2,165	0,93	85,04
NAVIGATOR	3,408	0,77	-1,33
NOS	3,718	-2,11	2,00
REN	2,610	0,00	3,57
SEMAPA	14,000	-0,14	13,27
SONAE SGPS	1,015	-0,59	8,56
IBERSOL	6,980	-0,29	26,45

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	0,93
NAVIGATOR	0,77
J MARTINS	0,62
GREENVOLT	0,55
ALTRI	0,39
SONAE SGPS	-0,59
GALP	-1,23
CORT. AMORIM	-1,74
NOS	-2,11
BCP	-3,72



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.069,50	-0,77%	6,00%	6.370,78	5.128,86
CAC40	7.379,84	0,25%	14,00%	7.581,26	5.628,42
ESTX 50 PR	4.308,02	0,03%	13,56%	4.411,67	3.249,57
XTRA DAX	15.833,42	-0,40%	13,72%	16.011,56	11.862,84
S&P 500	4.126,69	-0,27%	7,47%	4.325,28	3.491,58
IBEX 35	9.184,70	0,19%	11,61%	9.540,50	7.189,60
NIKKEI 225	29.126,72	0,02%	11,62%	29.278,80	25.520,23

