

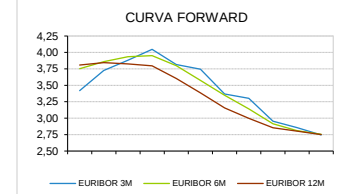
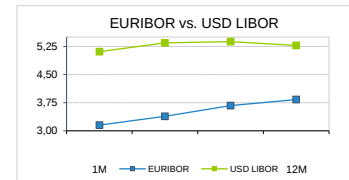
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

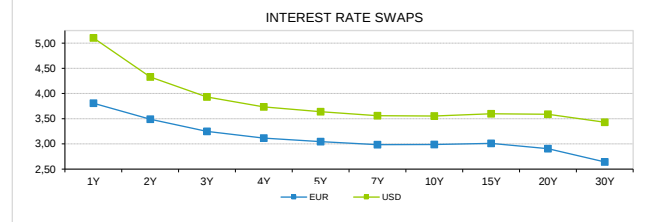
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,1520	-1	19	1M	5,1113	0	15	4,4288	1,2700
3M	3,3880	1	17	3M	5,3451	1	8	4,5720	1,4800
6M	3,6710	1	9	6M	5,3791	0	7	4,7136	1,6100
12M	3,8340	3	7	12M	5,2781	-3	1	4,7598	1,7750

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8080	2	3	3,1600	2,6880	2,8030
2Y	3,4897	5	-7	2,9578	2,7200	2,8230
3Y	3,2503	5	-12	2,8120	2,7470	2,8620
4Y	3,1140	3	-13	2,7928	2,7590	2,8970
5Y	3,0461	2	-12	2,8350	2,8000	2,9197
7Y	2,9860	0	-11	2,8210	2,8590	2,9750
10Y	2,9870	-2	-10	2,9040	2,9310	2,9896
15Y	3,0110	-2	-7	2,9330	2,8850	2,8450
20Y	2,9060	-2	-5	2,8175	2,7370	2,6721
30Y	2,6430	-4	-2	2,5630	2,5078	2,4485

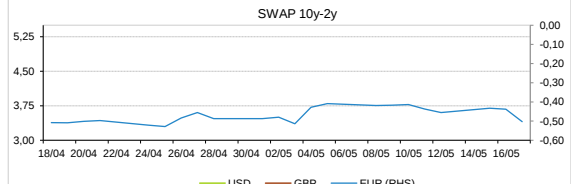
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,75
EUA	5,25
Reino Unido	4,50
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1040	5	-5	3,5292	3,1047	3,2990
2Y	4,3296	6	-17	3,3061	3,1566	3,3484
3Y	3,9325	5	-19	3,2180	3,2101	3,3774
4Y	3,7338	4	-18	3,1855	3,2085	3,4218
5Y	3,6383	4	-14	3,2240	3,2480	3,4594
7Y	3,5608	3	-9	3,2605	3,3430	3,4935
10Y	3,5553	2	-4	3,3600	3,4520	3,5743
15Y	3,5996	2	-1	3,4616	3,4830	3,5530
20Y	3,5897	2	2	3,4320	3,4530	3,4195
30Y	3,4306	2	4	3,2840	3,2289	3,2085

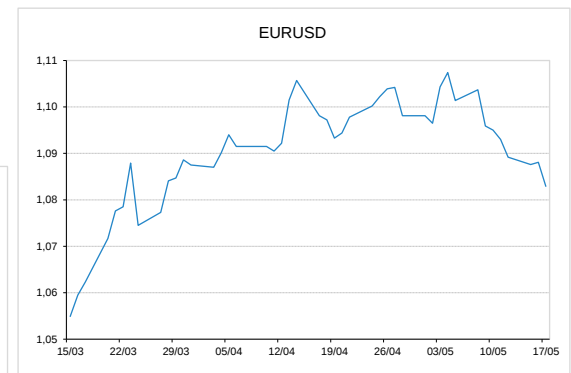
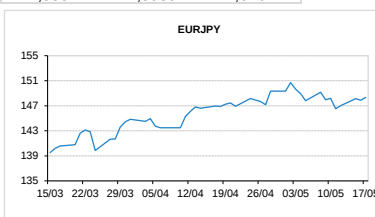
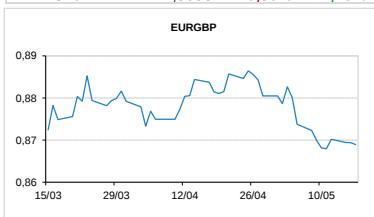


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	76,45	1,54	-8,00	OT 2Y	2,779	0,03	-6,60
JETFUEL	729,09	-7,66	-98,07	OT 5Y	2,772	0,01	-14,20
DIESEL	690,75	-6,75	-99,88	OT 10Y	3,136	-0,03	-17,80
COBRE	8.120,00	-151,00	-902,00	BUND 10Y	2,054	-0,46	-15,50
ZINCO	2.488,00	-38,50	-372,25	SCHATZ 2Y	3,063	5,77	-12,60
OURO	1.982,19	-6,98	-13,00	T-NOTE 10Y	4,194	3,37	-3,10
TRIGO	618,75	-28,75	-88,50	T-NOTE 2Y	4,489	8,30	5,90
LICENÇA C02	88,35	-0,24	-4,69	GILT 10Y	3,970	2,31	17,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0829	-0,48%	-1,38%	1,0885	1,0930	1,1000
EUR/GBP	0,86895	0,05%	1,70%	0,8719	0,8748	0,8811
EUR/JPY	148,31	-0,28%	-0,90%	148,30	148,28	148,25
EUR/CHF	0,9739	-0,02%	0,83%	0,9690	0,9640	0,9551
EUR/BRL	5,3481	0,37%	0,99%	5,4664	5,5741	5,7711
EUR/PLN	4,5098	-0,50%	2,73%	4,5557	4,5959	4,6762



FIXINGS CONTRA USD e EUR

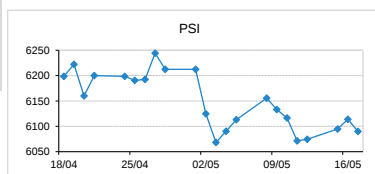
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0829	0,8690	148,31	0,9739	11,3265	7,4477	1,4581	1,62726	5,3481	11,6945
USD	0,9241	-	0,8022	137,415	0,8991	10,4678	6,8802	1,3486	1,5056	4,9618	10,8198

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,018	-1,81	-4,48
BCP	0,228	1,52	55,60
CORT. AMORIM	10,080	0,20	15,60
CTT	3,500	-3,85	13,64
EDP	4,825	-0,96	3,63
EDP R	20,080	-1,47	-2,43
GALP	10,740	1,75	-14,83
GREENVOLT	6,635	-2,14	-14,94
J MARTINS	22,580	-0,96	11,89
MOTA ENGIL	2,065	0,49	76,50
NAVIGATOR	3,400	-1,05	-1,56
NOS	3,700	-0,59	1,51
REN	2,560	-0,19	1,59
SEMAPA	14,000	-0,71	13,27
SONAE SGPS	0,967	-1,53	3,42
IBERSOL	7,000	0,00	26,81

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	1,75
BCP	1,52
MOTA ENGIL	0,49
CORT. AMORI	0,20
EDP R	-1,47
SONAE SGPS	-1,53
ALTRI	-1,81
GREENVOLT	-2,14
CTT	-3,85



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.089,96	-0,39%	6,35%	6.370,78	5.128,86
CAC40	7.399,44	-0,09%	14,30%	7.581,26	5.628,42
ESTX 50 PR	4.323,23	0,18%	13,96%	4.411,67	3.249,57
XTRA DAX	15.951,30	0,34%	14,56%	16.011,56	11.862,84
S&P 500	4.127,34	0,43%	7,50%	4.325,28	3.491,58
IBEX 35	9.206,10	0,16%	11,87%	9.540,50	7.189,60
NIKKEI 225	30.093,59	0,84%	15,33%	30.115,32	25.520,23

