

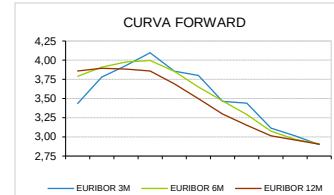
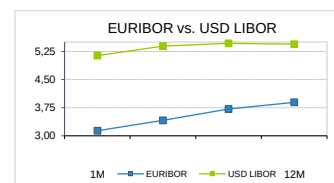
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

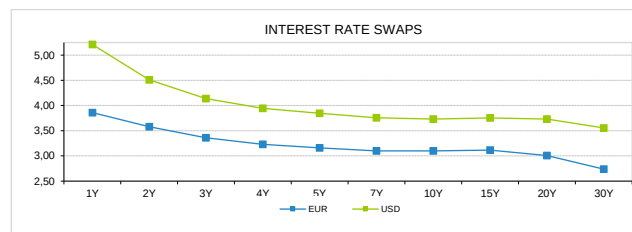
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,1350	0	18	1M	5,1397	-1	16	4,4323	1,3650
3M	3,4120	0	15	3M	5,3927	1	13	4,6073	1,5100
6M	3,7140	1	11	6M	5,4666	4	2	4,7649	1,6500
12M	3,8930	2	4	12M	5,4446	5	-4	4,8596	1,8200

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8600	1	-3	3,2956	2,8080	2,9087
2Y	3,5797	3	-9	3,1020	2,8329	2,9310
3Y	3,3613	3	-10	3,0070	2,8590	2,9620
4Y	3,2290	2	-11	2,9720	2,8810	2,9940
5Y	3,1592	2	-10	2,9607	2,9110	3,0290
7Y	3,0990	2	-8	2,9685	2,9690	3,0820
10Y	3,0990	1	-5	3,0210	3,0380	3,0910
15Y	3,1170	1	-2	3,0395	2,9827	2,9380
20Y	3,0060	1	-1	2,9187	2,8300	2,7603
30Y	2,7380	1	4	2,6580	2,5708	2,5028

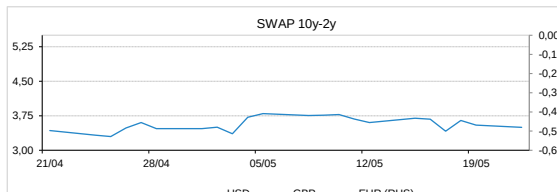
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,75
EUA	5,25
Reino Unido	4,50
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,2115	4	11	3,7770	3,3207	3,4435
2Y	4,5094	5	15	3,5792	3,3370	3,5076
3Y	4,1387	5	17	3,4960	3,3600	3,5380
4Y	3,9439	5	18	3,4735	3,3885	3,5410
5Y	3,8450	5	20	3,4761	3,4180	3,6013
7Y	3,7570	5	22	3,4994	3,4800	3,6290
10Y	3,7313	5	24	3,5375	3,6017	3,6720
15Y	3,7550	5	24	3,6090	3,6338	3,6660
20Y	3,7320	5	25	3,6076	3,5750	3,5700
30Y	3,5553	5	25	3,3935	3,3731	3,2915

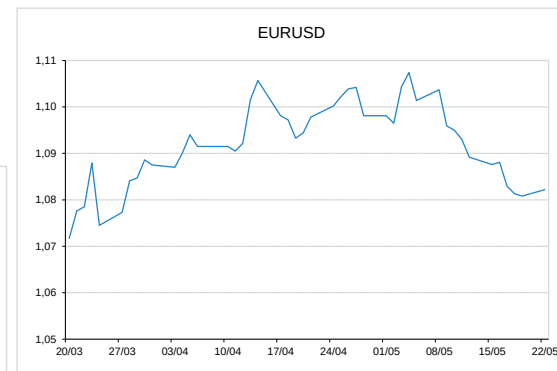
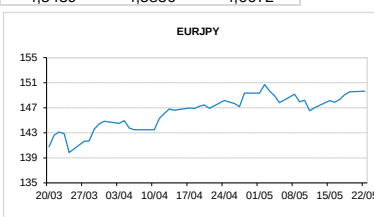


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	75,89	0,31	-5,57	OT 2Y	2,871	0,03	-2,80
JETFUEL	730,33	-11,46	-62,27	OT 5Y	2,885	0,04	-0,40
DIESEL	698,25	-9,50	-59,50	OT 10Y	3,247	0,03	-4,70
COBRE	8.242,00	79,00	-714,00	BUND 10Y	2,185	2,81	0,70
ZINCO	2.477,50	21,50	-311,50	SCHATZ 2Y	3,153	4,02	-4,80
OURO	1.972,47	-5,34	-10,59	T-NOTE 10Y	4,337	2,16	14,60
TRIGO	607,75	2,75	-65,25	T-NOTE 2Y	4,668	4,07	24,80
LICENÇA C02	87,48	-2,40	-2,24	GILT 10Y	4,247	4,50	32,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0822	0,13%	-1,64%	1,0876	1,0923	1,0999
EUR/GBP	0,86846	-0,01%	1,86%	0,8714	0,8744	0,8810
EUR/JPY	149,64	-0,06%	-0,98%	149,63	149,61	149,58
EUR/CHF	0,9714	0,08%	0,95%	0,9665	0,9615	0,9524
EUR/BRL	5,3637	0,71%	3,73%	5,4827	5,5906	5,7864
EUR/PLN	4,4986	0,86%	2,23%	4,5439	4,5856	4,6672



FIXINGS CONTRA USD e EUR

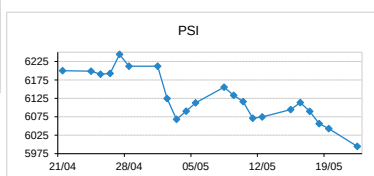
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0822	0,8685	149,64	0,9714	11,4097	7,4470	1,4597	1,62627	5,3637	11,7841
USD	0,9261	-	0,8053	138,575	0,8990	10,5699	6,8963	1,3517	1,5059	4,9649	10,8973

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,102	-0,92	-2,49
BCP	0,222	-1,95	51,37
CORT. AMORIM	10,180	1,19	16,74
CTT	3,465	0,29	12,50
EDP	4,706	-1,40	1,07
EDP R	19,455	-1,52	-5,47
GALP	10,495	0,14	-16,77
GREENVOLT	6,415	-1,38	-17,76
J MARTINS	22,820	0,44	13,08
MOTA ENGIL	1,940	-5,37	65,81
NAVIGATOR	3,430	-0,98	-0,69
NOS	3,610	-1,26	-0,96
REN	2,535	-0,59	0,60
SEMAPA	13,980	-0,29	13,11
SONAE SGPS	0,946	-0,47	1,18
IBERSOL	6,980	0,00	26,45

MAIORES GANHOS/PERDAS

Título	Variação %
CORT. AMORI	1,19
J MARTINS	0,44
CTT	0,29
GALP	0,14
GREENVOLT	-1,38
EDP	-1,40
EDP R	-1,52
BCP	-1,95
MOTA ENGIL	-5,37



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.994,82	-0,80%	4,69%	6.370,78	5.128,86
CAC40	7.478,16	-0,18%	15,51%	7.581,26	5.628,42
ESTX 50 PR	4.385,63	-0,22%	15,61%	4.412,88	3.249,57
XTRA DAX	16.223,99	-0,32%	16,52%	16.331,94	11.862,84
S&P 500	4.195,22	0,08%	9,27%	4.325,28	3.491,58
IBEX 35	9.305,00	0,58%	13,07%	9.540,50	7.189,60
NIKKEI 225	31.086,82	0,90%	19,13%	31.086,82	25.520,23

