

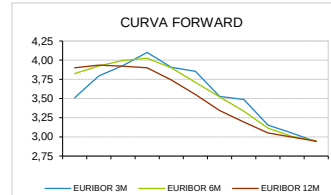
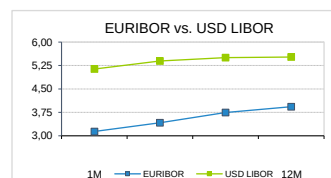
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

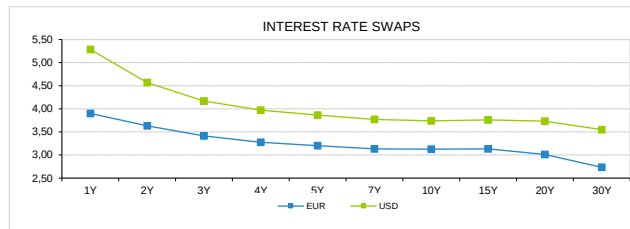
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,1380	0	11	1M	5,1380	1	12	4,4410	1,3250
3M	3,4150	-1	13	3M	5,3959	2	14	4,6324	1,5350
6M	3,7440	1	11	6M	5,5043	5	7	4,8097	1,6800
12M	3,9320	3	7	12M	5,5221	9	11	4,9503	1,8450

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9007	2	1	3,3550	2,8454	2,9260
2Y	3,6338	4	-4	3,1560	2,8688	2,9500
3Y	3,4126	3	-5	3,0535	2,8940	2,9790
4Y	3,2740	3	-6	3,0160	2,9090	3,0095
5Y	3,2013	3	-6	2,9970	2,9330	3,0390
7Y	3,1337	2	-5	3,0020	2,9920	3,0900
10Y	3,1258	1	-2	3,0427	3,0480	3,0930
15Y	3,1350	1	-1	3,0540	2,9833	2,9330
20Y	3,0130	1	0	2,9221	2,8240	2,7463
30Y	2,7335	-1	3	2,6560	2,5610	2,4870

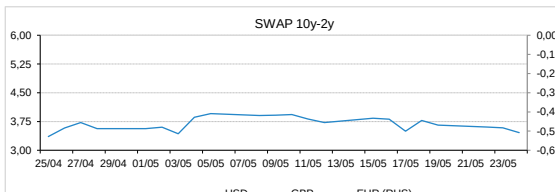
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,75
EUA	5,25
Reino Unido	4,50
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,85
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,2842	7	19	3,7756	3,2950	3,4525
2Y	4,5685	8	21	3,5540	3,3420	3,4560
3Y	4,1709	5	20	3,4974	3,3450	3,5080
4Y	3,9710	5	21	3,4741	3,4110	3,5370
5Y	3,8642	5	21	3,4525	3,4390	3,5949
7Y	3,7693	4	23	3,4760	3,4410	3,6045
10Y	3,7394	3	25	3,5350	3,5940	3,6670
15Y	3,7589	2	24	3,5620	3,6036	3,6625
20Y	3,7316	2	24	3,5515	3,5658	3,5385
30Y	3,5496	1	24	3,3700	3,3500	3,3015

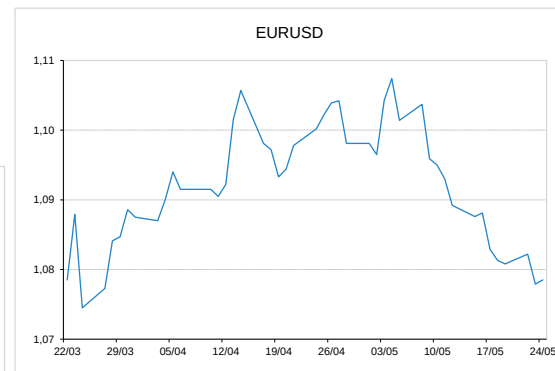
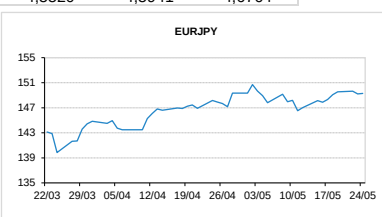


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,10	1,26	-4,44	OT 2Y	2,864	0,01	-9,60
JETFUEL	731,19	-0,92	-42,06	OT 5Y	2,882	0,02	-8,80
DIESEL	698,75	-1,00	-40,50	OT 10Y	3,239	-0,01	-9,80
COBRE	8.080,50	-25,50	-692,50	BUND 10Y	2,187	-0,47	-2,10
ZINCO	2.367,50	-60,50	-349,50	SCHATZ 2Y	3,176	2,26	-6,80
OURO	1.960,96	-14,27	-28,18	T-NOTE 10Y	4,319	0,90	15,30
TRIGO	612,00	-10,25	-45,00	T-NOTE 2Y	4,705	2,65	31,30
LICENÇA C02	85,10	-0,40	-3,29	GILT 10Y	4,422	3,94	53,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0785	0,06%	-1,97%	1,0842	1,0889	1,0967
EUR/GBP	0,86993	0,00%	1,69%	0,8732	0,8768	0,8851
EUR/JPY	149,3	-0,07%	-0,76%	149,29	149,27	149,24
EUR/CHF	0,9744	-0,36%	0,64%	0,9694	0,9645	0,9553
EUR/BRL	5,3199	0,68%	4,58%	5,4381	5,5417	5,7315
EUR/PLN	4,5050	-0,41%	2,08%	4,5520	4,5941	4,6764



FIXINGS CONTRA USD e EUR

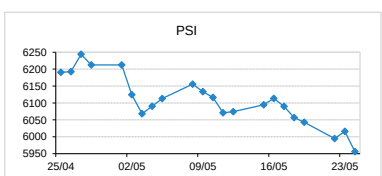
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0785	0,8699	149,30	0,9744	11,5328	7,4492	1,4623	1,64526	5,3199	11,7977
USD	0,9292	-	0,8086	138,995	0,9048	10,7177	6,9217	1,3592	1,5300	4,9547	10,9539

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,204	0,10	-0,06
BCP	0,213	-2,65	45,56
CORT. AMORIM	10,200	0,20	16,97
CTT	3,410	-1,30	10,71
EDP	4,660	-1,58	0,09
EDP R	19,405	-1,30	-5,71
GALP	10,585	-0,52	-16,06
GREENVOLT	6,385	-2,00	-18,14
J MARTINS	22,560	-0,79	11,79
MOTA ENGIL	1,934	-0,51	65,30
NAVIGATOR	3,450	-0,29	-0,12
NOS	3,658	0,00	0,35
REN	2,525	-0,20	0,20
SEMAPA	14,120	0,14	14,24
SONAE SGPS	0,941	-0,53	0,64
IBERSOL	6,940	-0,57	25,72

MAIORES GANHOS/PERDAS

Título	Variação %
CORT. AMORI	0,20
SEMAPA	0,14
ALTRI	0,10
EDP R	-1,30
CTT	-1,30
EDP	-1,58
GREENVOLT	-2,00
BCP	-2,65



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.955,77	-1,00%	4,01%	6.370,78	5.128,86
CAC40	7.253,46	-1,70%	12,04%	7.581,26	5.628,42
ESTX 50 PR	4.263,74	-1,81%	12,39%	4.412,88	3.249,57
XTRA DAX	15.842,13	-1,92%	13,78%	16.331,94	11.862,84
S&P 500	4.114,67	-0,75%	7,16%	4.325,28	3.491,58
IBEX 35	9.163,50	-1,12%	11,35%	9.540,50	7.189,60
NIKKEI 225	30.682,68	-0,89%	17,58%	31.352,53	25.520,23

