

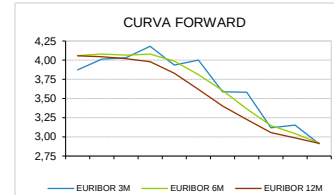
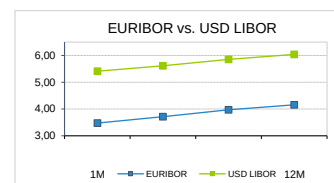
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

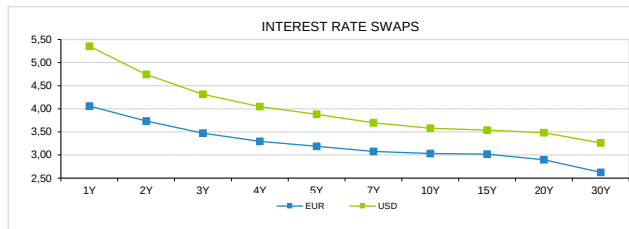
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,4750	-3	3	1M	5,4125	1	26	5,1511	1,7400
3M	3,7160	-1	11	3M	5,6128	1	7	5,3773	1,7950
6M	3,9720	0	4	6M	5,8567	2	17	5,6334	1,8775
12M	4,1580	0	1	12M	6,0414	8	31	5,8587	2,1250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0600	-3	0	3,4103	2,7360	2,7560
2Y	3,7360	-7	-4	3,1640	2,7345	2,7740
3Y	3,4720	-7	-2	3,0245	2,8040	2,7930
4Y	3,2960	-7	1	2,9535	2,7550	2,8190
5Y	3,1885	-7	3	2,9177	2,7705	2,8530
7Y	3,0780	-6	7	2,8900	2,8160	2,8650
10Y	3,0315	-5	10	2,8910	2,8795	2,9143
15Y	3,0180	-4	12	2,9150	2,8240	2,7730
20Y	2,8984	-3	12	2,7930	2,6760	2,6010
30Y	2,6250	-2	11	2,5310	2,4240	2,3500

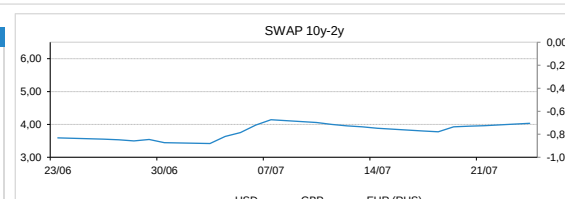
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,00
EUA	5,25
Reino Unido	5,00
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,3542	1	9	4,1110	3,1640	3,1880
2Y	4,7428	0	12	3,7710	3,1610	3,1870
3Y	4,3157	1	14	3,5760	3,1700	3,1950
4Y	4,0468	0	13	3,4760	3,1740	3,2110
5Y	3,8805	0	13	3,4220	3,1810	3,2280
7Y	3,6979	0	13	3,3630	3,2070	3,2760
10Y	3,5813	0	12	3,3540	3,2650	3,3220
15Y	3,5399	0	11	3,3730	3,2930	3,2980
20Y	3,4816	1	10	3,3310	3,2230	3,1810
30Y	3,2621	1	10	3,1270	3,0130	2,9510

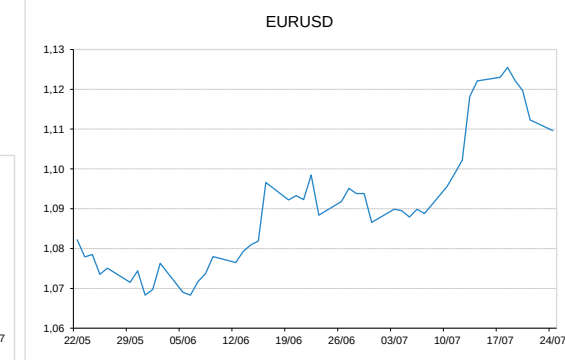
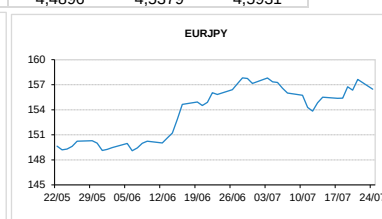


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	82,71	1,64	8,70	OT 2Y	2,984	-0,07	-11,00
JETFUEL	861,26	25,77	74,27	OT 5Y	2,908	-0,07	-9,70
DIESEL	815,75	25,25	59,25	OT 10Y	3,122	-0,05	-5,70
COBRE	8.438,00	-33,50	-150,50	BUND 10Y	2,205	-3,77	-9,80
ZINCO	2.368,00	-12,75	-50,49	SCHATZ 2Y	3,350	-5,06	-10,90
OURO	1.960,15	-1,79	38,95	T-NOTE 10Y	4,468	-0,18	5,70
TRIGO	757,50	60,00	11,00	T-NOTE 2Y	5,094	0,62	14,20
LICENÇA C02	91,04	-0,39	3,16	GILT 10Y	4,406	-1,65	-18,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1096	-0,24%	1,63%	1,1146	1,1202	1,1292
EUR/GBP	0,8635	0,41%	-0,55%	0,8672	0,8717	0,8811
EUR/JPY	156,47	0,74%	-0,04%	156,45	156,44	156,41
EUR/CHF	0,9602	0,34%	1,74%	0,9552	0,9501	0,9411
EUR/BRL	5,2444	1,43%	-0,83%	5,3489	5,4352	5,5786
EUR/PLN	4,4496	0,27%	-0,23%	4,4896	4,5379	4,5931



FIXINGS CONTRA USD e EUR

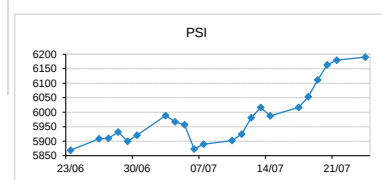
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1096	0,8635	156,47	0,9602	11,5367	7,4514	1,4585	1,64208	5,2444	11,1473
USD	0,9024	-	0,7802	141,175	0,8660	10,4040	6,7243	1,3172	1,4821	4,7335	10,0782

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,150	-0,34	-1,35
BCP	0,252	0,00	71,93
CORT. AMORIM	10,240	0,79	17,43
CTT	3,665	0,41	18,99
EDP	4,276	-0,26	-8,16
EDP R	17,750	0,71	-13,75
GALP	11,500	1,01	-8,80
GREENVOLT	6,210	0,40	-20,38
J MARTINS	26,860	0,45	33,10
MOTA ENGIL	2,440	2,74	108,55
NAVIGATOR	3,096	-1,09	-10,36
NOS	3,494	0,87	-4,14
REN	2,510	-0,79	-0,40
SEMAPA	13,060	-0,46	5,66
SONAE SGPS	1,006	-1,18	7,59
IBERSOL	6,980	-0,29	26,45

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	2,74
GALP	1,01
NOS	0,87
CORT. AMORI	0,79
EDP R	0,71
ALTRI	-0,34
SEMAPA	-0,46
REN	-0,79
NAVIGATOR	-1,09
SONAE SGPS	-1,18



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.190,24	0,17%	8,11%	6.290,49	5.128,86
CAC40	7.427,31	-0,07%	14,73%	7.581,26	5.628,42
ESTX 50 PR	4.383,03	-0,19%	15,54%	4.420,01	3.249,57
XTRA DAX	16.190,95	0,08%	16,28%	16.427,42	11.862,84
S&P 500	4.553,74	0,38%	18,59%	4.578,43	3.491,58
IBEX 35	9.543,50	-0,29%	15,97%	9.658,60	7.189,60
NIKKEI 225	32.700,94	1,23%	25,32%	33.772,89	25.621,96

