

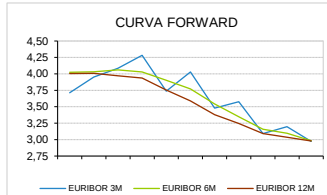
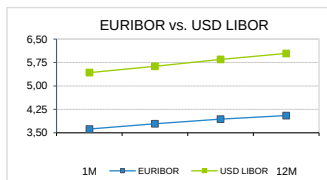
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

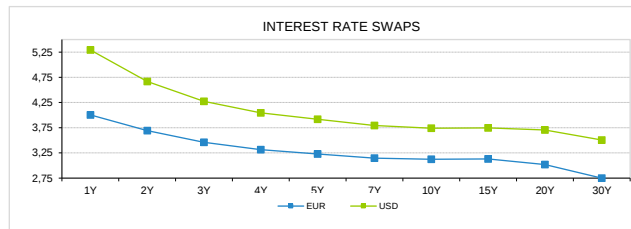
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,6210	0	18	1M	5,4269	0	14	5,1938	1,6960
3M	3,7880	3	13	3M	5,6284	0	7	5,3350	1,8070
6M	3,9370	1	1	6M	5,8492	0	1	5,5303	1,8000
12M	4,0520	0	-14	12M	6,0414	8	31	5,7162	2,0250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0050	1	-13	3,3751	2,8480	2,9020
2Y	3,6938	2	-26	3,1790	2,8585	2,9187
3Y	3,4607	2	-27	3,0706	2,8690	2,9430
4Y	3,3135	2	-25	3,0230	2,8875	2,9705
5Y	3,2299	3	-22	2,9988	2,9080	3,0000
7Y	3,1471	2	-18	2,9903	2,9520	3,0530
10Y	3,1230	2	-13	3,0260	3,0221	3,0667
15Y	3,1295	2	-7	3,0410	2,9715	2,9240
20Y	3,0180	3	-4	2,9220	2,8240	2,7512
30Y	2,7500	3	-1	2,6620	2,5704	2,4990

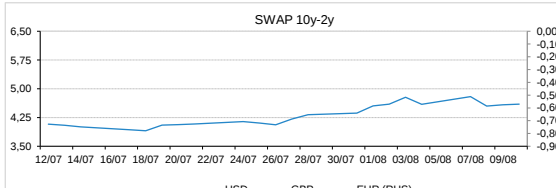
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,25
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	4,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,2934	-4	-7	4,0190	3,3060	3,4290
2Y	4,6680	-4	-12	3,7400	3,3320	3,4470
3Y	4,2738	-3	-13	3,5990	3,3630	3,4710
4Y	4,0463	-2	-12	3,5430	3,3870	3,5000
5Y	3,9193	-1	-10	3,5210	3,4120	3,5270
7Y	3,7946	0	-6	3,5140	3,4670	3,5800
10Y	3,7397	1	0	3,5510	3,5390	3,6340
15Y	3,7456	2	6	3,6080	3,5790	3,6070
20Y	3,7064	2	9	3,5780	3,5110	3,4860
30Y	3,5065	2	14	3,3870	3,3020	3,2500

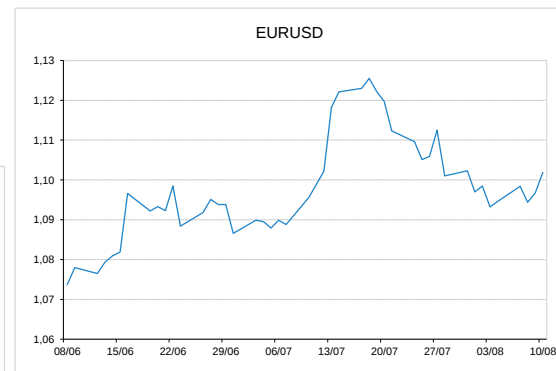
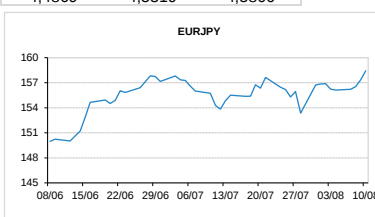


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	87,07	-0,48	9,67	OT 2Y	2,990	0,04	-15,90
JETFUEL	1 005,16	44,79	213,26	OT 5Y	2,975	0,03	-23,50
DIESEL	952,90	42,99	199,74	OT 10Y	3,245	0,02	-16,30
COBRE	8 404,50	50,00	27,00	BUND 10Y	2,325	3,89	-14,40
ZINCO	2 518,00	29,25	159,50	SCHATZ 2Y	3,317	3,03	-23,90
OURO	1 919,48	5,02	-5,87	T-NOTE 10Y	4,579	1,10	-0,40
TRIGO	664,00	2,25	0,50	T-NOTE 2Y	5,102	-2,06	-3,90
LICENÇA C02	84,66	0,71	-1,64	GILT 10Y	4,595	-1,30	-34,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1019	0,47%	0,58%	1,1067	1,1123	1,1212
EUR/GBP	0,86313	-0,15%	-0,67%	0,8667	0,8709	0,8800
EUR/JPY	158,43	-0,68%	-1,70%	158,41	158,40	158,37
EUR/CHF	0,9625	0,03%	1,19%	0,9573	0,9520	0,9429
EUR/BRL	5,3413	0,77%	0,91%	5,4422	5,5231	5,6674
EUR/PLN	4,4496	0,39%	-0,15%	4,4869	4,5319	4,5806



FIXINGS CONTRA USD e EUR

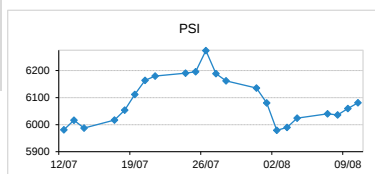
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1019	0,8631	158,43	0,9625	11,7240	7,4514	1,4771	1,68114	5,3413	11,2765
USD	0,9075	-	0,7851	144,375	0,8736	10,6103	6,7628	1,3402	1,5244	4,8454	10,2072

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,200	-0,14	-0,16
BCP	0,245	1,07	67,21
CORT. AMORIM	10,240	0,99	17,43
CTT	3,440	-0,58	11,69
EDP	4,215	1,25	-9,47
EDP R	17,145	-0,09	-16,69
GALP	12,380	0,00	-1,82
GREENVOLT	6,375	1,27	-18,27
J MARTINS	24,220	0,00	20,02
MOTA ENGIL	2,430	0,83	107,69
NAVIGATOR	3,208	0,06	-7,12
NOS	3,318	-1,13	-8,97
REN	2,475	1,02	-1,79
SEMAPA	12,980	-0,31	5,02
SONAE SGPS	0,974	-0,05	4,17
IBERSOL	6,820	-0,87	23,55

MAIORES GANHOS/PERDAS

Título	Variação %
GREENVOLT	1,27
EDP	1,25
BCP	1,07
REN	1,02
CORT. AMORIM	0,99
ALTRI	-0,14
SEMAPA	-0,31
CTT	-0,58
IBERSOL	-0,87
NOS	-1,13



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 080,63	0,35%	6,19%	6 290,49	5 128,86
CAC40	7 433,62	1,52%	14,83%	7 581,26	5 628,42
ESTX 50 PR	4 384,04	1,55%	15,56%	4 491,51	3 249,57
XTRA DAX	15 996,52	0,91%	14,89%	16 528,97	11 862,84
S&P 500	4 503,94	0,81%	17,31%	4 607,07	3 491,58
IBEX 35	9 498,60	1,54%	15,43%	9 741,90	7 189,60
NIKKEI 225	32 473,65	0,84%	24,45%	33 772,89	25 621,96

