

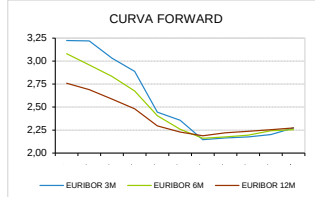
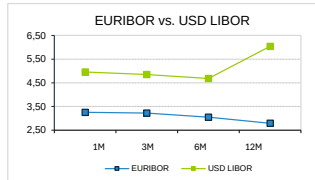
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

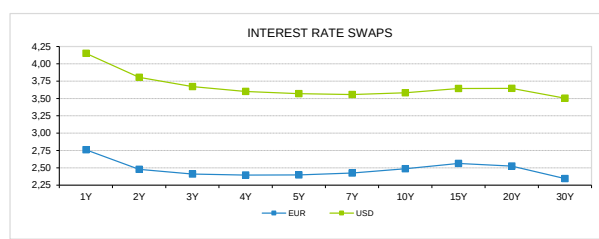
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,2560	-2	-25	1M	4,9602	0	-35	4,9524	0,9000
3M	3,2230	-4	-24	3M	4,8537	0	-42	4,7911	0,8575
6M	3,0470	-1	-26	6M	4,6821	-1	-45	4,6436	0,7700
12M	2,7920	-1	-19	12M	6,0414	8	31	4,3981	0,7625

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7599	0	-14	2,1855	2,3478	2,4700
2Y	2,4778	2	-1	2,2293	2,3780	2,5010
3Y	2,4110	2	3	2,2690	2,4070	2,5310
4Y	2,3960	2	5	2,3030	2,4393	2,5600
5Y	2,3981	2	6	2,3341	2,4672	2,5872
7Y	2,4253	1	7	2,3960	2,5230	2,6330
10Y	2,4865	1	7	2,4788	2,5900	2,6622
15Y	2,5630	1	7	2,5490	2,5870	2,5805
20Y	2,5255	1	8	2,4940	2,4877	2,4507
30Y	2,3450	1	9	2,3090	2,2820	2,2353

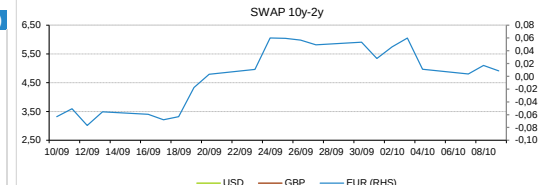
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,65
EUA	5,00
Reino Unido	5,00
Japão	0,25
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	10,75
Austrália	4,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1514	3	16	3,4430	3,3785	3,5000
2Y	3,8053	4	35	3,4160	3,4010	3,5210
3Y	3,6720	4	40	3,4040	3,4330	3,5490
4Y	3,6022	3	40	3,4090	3,4590	3,5720
5Y	3,5688	3	39	3,4260	3,4870	3,5960
7Y	3,5561	3	37	3,4650	3,5350	3,6440
10Y	3,5817	2	35	3,5280	3,6030	3,6905
15Y	3,6436	1	34	3,5980	3,6370	3,6810
20Y	3,6462	1	33	3,5920	3,5880	3,5850
30Y	3,5045	1	33	3,4430	3,4030	3,3610

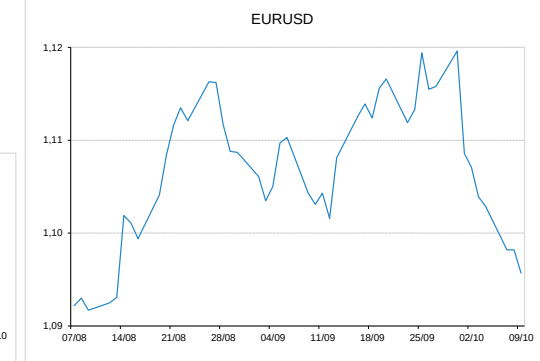
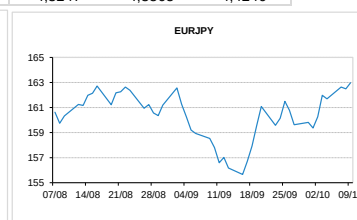


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	76,74	-0,44	5,38	OT 2Y	2,260	0,03	-8,00
JETFUEL	731,75	-32,25	34,25	OT 5Y	2,281	0,02	-3,80
DIESEL	689,00	-34,25	30,75	OT 10Y	2,775	0,02	-2,30
COBRE	9.758,00	-187,00	746,50	BUND 10Y	2,237	0,57	11,00
ZINCO	3.066,27	-81,97	373,57	SCHATZ 2Y	2,500	1,73	11,30
OURO	2.614,45	5,40	109,99	T-NOTE 10Y	4,459	1,64	31,20
TRIGO	595,50	0,75	27,00	T-NOTE 2Y	4,218	2,62	45,80
LICENÇA C02	62,58	2,29	-3,94	GILT 10Y	4,419	-2,17	43,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0957	-0,23%	-0,78%	1,1002	1,1043	1,1134
EUR/GBP	0,8374	0,05%	0,75%	0,8409	0,8444	0,8523
EUR/JPY	162,97	-0,29%	-2,72%	162,96	162,95	162,93
EUR/CHF	0,9414	0,01%	-0,43%	0,9353	0,9303	0,9213
EUR/BRL	6,1111	-0,57%	0,83%	6,2026	6,3183	6,5988
EUR/PLN	4,2934	0,22%	-0,42%	4,3247	4,3565	4,4246



FIXINGS CONTRA USD e EUR

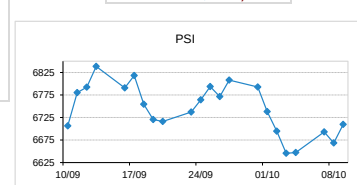
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0957	0,8374	162,97	0,9414	11,3749	7,4583	1,4985	1,62813	6,1111	11,7918
USD	0,9135	-	0,7649	149,16	0,8593	10,3926	6,8137	1,3690	1,4899	5,5830	10,7867

ACCIONISTA

TITULO	COTACÃO	1D %	YTD %
ALTRI	5,190	0,10	12,83
BCP	0,416	0,46	51,49
CORT. AMORIM	8,780	0,57	-3,94
CTT	4,240	-0,12	21,49
EDP	3,898	0,39	-14,42
EDP R	14,700	0,62	-20,65
GALP	16,715	0,06	25,30
GREENVOLT	8,300	0,00	1,47
J MARTINS	17,450	2,17	-24,26
MOTA ENGIL	2,546	3,92	-35,71
NAVIGATOR	3,764	0,86	6,09
NOS	3,580	0,14	11,88
REN	2,400	0,42	3,23
SEMAPA	14,840	1,64	10,75
SONAE SGPS	0,950	0,21	5,03
IBERSOL	7,220	-0,28	8,08

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	3,92
J MARTINS	2,17
SEMAPA	1,64
NAVIGATOR	0,86
EDP R	0,62
CTT	-0,12
IBERSOL	-0,28



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.709,77	0,62%	4,90%	6.993,53	5.898,12
CAC40	7.565,97	0,59%	0,30%	8.259,19	6.773,82
ESTX 50 PR	4.984,23	0,71%	10,24%	5.121,71	3.993,10
XTRA DAX	19.257,72	1,00%	14,96%	19.491,93	14.630,21
S&P 500	5.778,57	0,48%	21,15%	5.779,99	4.103,78
IBEX 35	11.741,80	0,06%	16,23%	12.004,60	8.879,30
NIKKEI 225	39.277,96	0,87%	17,37%	42.426,77	30.538,29

