

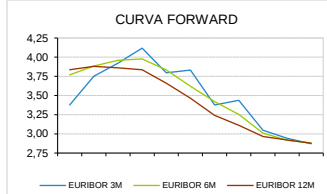
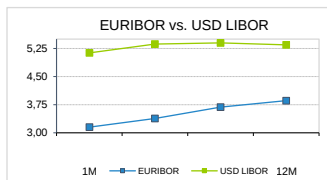
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

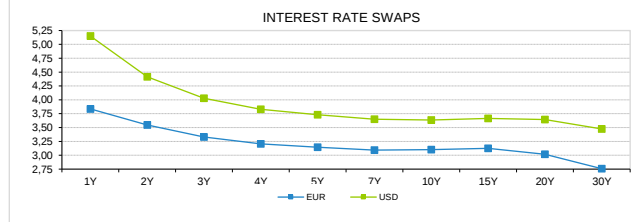
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,1510	0	18	1M	5,1324	2	18	4,4306	1,2600
3M	3,3830	-1	18	3M	5,3690	2	10	4,5768	1,4700
6M	3,6870	2	13	6M	5,3989	2	0	4,7208	1,5450
12M	3,8580	2	7	12M	5,3457	7	-7	4,7769	1,7250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8362	3	5	3,2500	2,8133	2,9240
2Y	3,5453	5	-5	3,0655	2,8480	2,9500
3Y	3,3295	8	-8	2,9820	2,8710	2,9850
4Y	3,2056	9	-7	2,9595	2,8980	3,0200
5Y	3,1436	10	-7	2,9525	2,9275	3,0505
7Y	3,0920	10	-3	2,9700	2,9890	3,0990
10Y	3,1006	11	1	3,0270	3,0570	3,1135
15Y	3,1245	11	3	3,0530	3,0070	2,9650
20Y	3,0190	10	6	2,9370	2,8580	2,7910
30Y	2,7577	11	10	2,6830	2,6000	2,5340

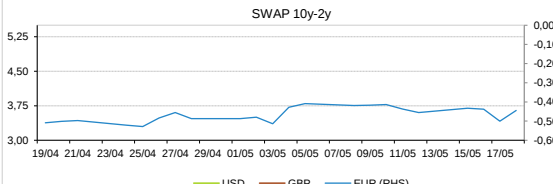
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,75
EUA	5,25
Reino Unido	4,50
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,85
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1510	5	-1	3,6502	3,2003	3,3260
2Y	4,4153	7	-8	3,4294	3,2260	3,3795
3Y	4,0295	8	-8	3,3552	3,2891	3,4567
4Y	3,8303	8	-6	3,3363	3,3301	3,4943
5Y	3,7323	9	-3	3,3463	3,2955	3,5218
7Y	3,6494	8	1	3,3845	3,4344	3,5505
10Y	3,6346	8	5	3,4661	3,4950	3,5960
15Y	3,6643	7	7	3,5015	3,5439	3,5890
20Y	3,6452	6	8	3,5118	3,4892	3,4770
30Y	3,4746	5	10	3,2925	3,2920	3,2235

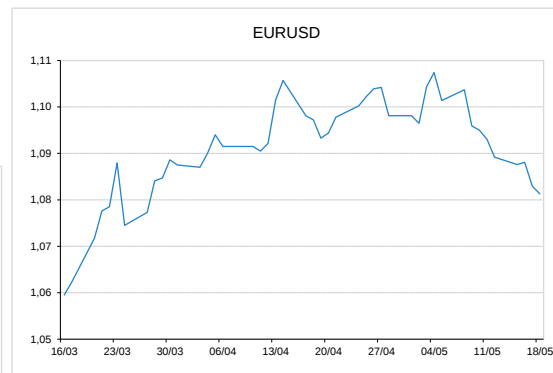
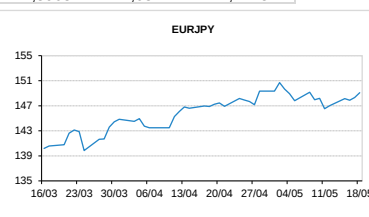
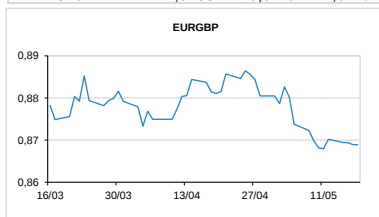


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	75,91	-1,05	-8,54	OT 2Y	2,848	0,07	3,10
JETFUEL	749,88	20,79	-62,50	OT 5Y	2,879	0,11	-2,90
DIESEL	715,00	24,25	-63,40	OT 10Y	3,253	0,12	-6,00
COBRE	8.308,00	180,50	-662,50	BUND 10Y	2,171	12,84	-1,20
ZINCO	2.522,75	34,75	-313,25	SCHATZ 2Y	3,108	6,02	-7,50
OURO	1.955,52	-26,33	-49,93	T-NOTE 10Y	4,253	5,34	4,30
TRIGO	606,75	-18,75	-102,75	T-NOTE 2Y	4,550	5,68	10,70
LICENÇA C02	90,07	1,92	-5,24	GILT 10Y	4,124	16,82	27,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0813	-0,15%	-1,45%	1,0867	1,0913	1,0985
EUR/GBP	0,8689	0,01%	1,44%	0,8718	0,8747	0,8811
EUR/JPY	149,08	-0,52%	-1,47%	149,07	149,05	149,02
EUR/CHF	0,9752	-0,13%	0,84%	0,9702	0,9652	0,9560
EUR/BRL	5,35	0,03%	2,28%	5,4695	5,5757	5,7723
EUR/PLN	4,5458	-0,64%	1,64%	4,5908	4,6324	4,7125



FIXINGS CONTRA USD e EUR

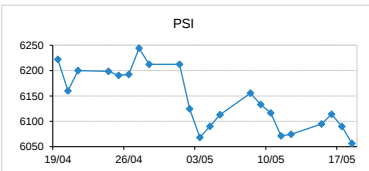
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0813	0,8689	149,08	0,9752	11,3934	7,4479	1,4551	1,62836	5,3500	11,7596
USD	0,9286	-	0,806	138,595	0,9058	10,5824	6,9156	1,3487	1,5127	4,9763	10,9190

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,050	0,80	-3,72
BCP	0,227	-0,18	55,33
CORT. AMORIM	9,980	-0,99	14,45
CTT	3,485	-0,43	13,15
EDP	4,751	-1,53	2,04
EDP R	19,710	-1,84	-4,23
GALP	10,800	0,56	-14,35
GREENVOLT	6,435	-3,01	-17,50
J MARTINS	22,760	0,80	12,78
MOTA ENGIL	2,075	0,48	77,35
NAVIGATOR	3,434	1,00	-0,58
NOS	3,672	-0,76	0,74
REN	2,530	-1,17	0,40
SEMAPA	13,980	-0,14	13,11
SONAE SGPS	0,946	-2,22	1,12
IBERSOL	6,960	-0,57	26,09

MAIORES GANHOS/PERDAS

Título	Variação %
NAVIGATOR	1,00
J MARTINS	0,80
ALTRI	0,80
GALP	0,56
MOTA ENGIL	0,48
REN	-1,17
EDP	-1,53
EDP R	-1,84
SONAE SGPS	-2,22
GREENVOLT	-3,01



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.056,56	-0,55%	5,77%	6.370,78	5.128,86
CAC40	7.446,89	0,64%	15,03%	7.581,26	5.628,42
ESTX 50 PR	4.367,45	1,02%	15,13%	4.411,67	3.249,57
XTRA DAX	16.163,36	1,33%	16,09%	16.230,44	11.862,84
S&P 500	4.180,04	0,52%	8,87%	4.325,28	3.491,58
IBEX 35	9.226,80	0,17%	12,12%	9.540,50	7.189,60
NIKKEI 225	30.573,93	1,60%	17,17%	30.667,13	25.520,23

