

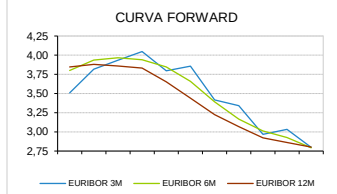
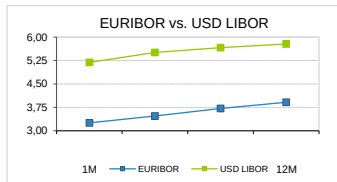
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

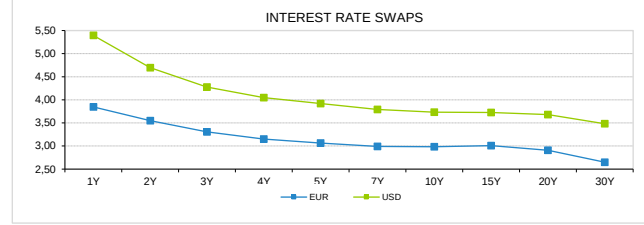
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,2540	3	16	1M	5,1906	0	9	4,5605	1,3200
3M	3,4760	-2	20	3M	5,5091	1	17	4,7920	1,6000
6M	3,7150	-2	14	6M	5,6633	4	31	5,0569	1,7200
12M	3,9140	3	14	12M	5,7796	12	58	5,3104	1,8550

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8465	-3	11	3,2370	2,6585	2,7580
2Y	3,5482	-4	14	3,0220	2,6783	2,7856
3Y	3,3080	-5	13	2,9045	2,7020	2,8180
4Y	3,1510	-5	10	2,8560	2,7300	2,8550
5Y	3,0650	-4	6	2,8370	2,7600	2,8939
7Y	2,9900	-4	3	2,8410	2,8270	2,9510
10Y	2,9855	-2	0	2,8965	2,9053	2,9720
15Y	3,0075	-2	-2	2,9270	2,8700	2,8381
20Y	2,9073	-2	0	2,8180	2,7292	2,6700
30Y	2,6500	0	2	2,5690	2,4838	2,4233

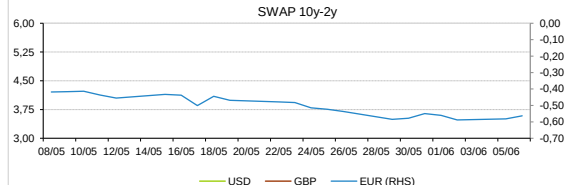
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,75
EUA	5,25
Reino Unido	4,50
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,10
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,3941	2	38	3,9450	3,3215	3,4252
2Y	4,6948	6	45	3,6787	3,3363	3,4375
3Y	4,2777	5	41	3,5614	3,3617	3,4786
4Y	4,0486	4	37	3,5121	3,3860	3,4922
5Y	3,9205	4	33	3,5054	3,4074	3,5187
7Y	3,7918	3	27	3,4909	3,4598	3,5624
10Y	3,7330	1	21	3,5317	3,5350	3,6031
15Y	3,7250	0	15	3,5680	3,5410	3,5715
20Y	3,6807	0	12	3,5348	3,4910	3,4554
30Y	3,4819	-1	8	3,3537	3,2667	3,2114

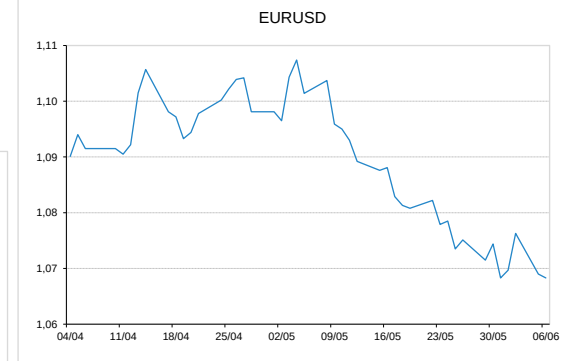
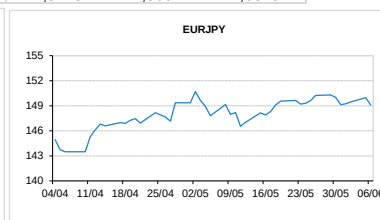
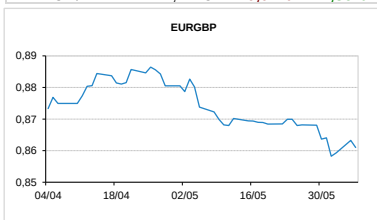


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	76,38	-0,33	1,29	OT 2Y	2,751	-0,01	5,10
JETFUEL	739,62	1,98	14,26	OT 5Y	2,702	-0,02	-2,20
DIESEL	704,12	2,48	21,01	OT 10Y	3,056	-0,01	-8,50
COBRE	8.328,50	98,00	-246,50	BUND 10Y	2,152	-1,40	8,40
ZINCO	2.282,00	-20,00	-403,00	SCHATZ 2Y	3,095	-3,27	26,70
OURO	1.963,80	1,94	-52,99	T-NOTE 10Y	4,294	1,61	31,60
TRIGO	625,75	1,75	-34,50	T-NOTE 2Y	4,613	4,67	72,70
LICENÇA C02	81,67	-0,81	-3,29	GILT 10Y	4,425	-1,91	51,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0683	-0,07%	-3,21%	1,0738	1,0788	1,0878
EUR/GBP	0,86103	0,26%	1,31%	0,8642	0,8678	0,8767
EUR/JPY	149,09	0,58%	0,04%	149,08	149,06	149,03
EUR/CHF	0,9708	0,00%	0,83%	0,9660	0,9611	0,9523
EUR/BRL	5,2535	0,58%	4,94%	5,3668	5,4665	5,6357
EUR/PLN	4,4773	-0,04%	1,86%	4,5213	4,5604	4,6348



FIXINGS CONTRA USD e EUR

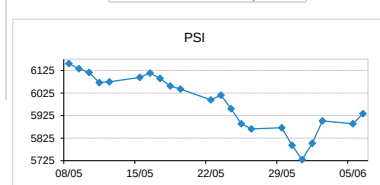
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0683	0,8610	149,09	0,9708	11,6621	7,4491	1,4338	1,60249	5,2535	11,8469
USD	0,9355	-	0,806	139,775	0,9087	10,9121	6,9689	1,3412	1,5012	4,9197	11,0884

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,060	0,35	-3,49
BCP	0,212	1,73	44,95
CORT. AMORIM	9,780	0,72	12,16
CTT	3,350	-0,30	8,77
EDP	4,673	0,80	0,37
EDP R	19,380	1,44	-5,83
GALP	10,495	-0,10	-16,77
GREENVOLT	6,425	0,78	-17,63
J MARTINS	24,020	1,09	19,03
MOTA ENGIL	1,880	0,21	60,68
NAVIGATOR	3,184	2,31	-7,82
NOS	3,468	-0,40	-4,86
REN	2,545	0,39	0,99
SEMAPA	13,360	1,21	8,09
SONAE SGPS	0,927	-0,96	-0,86
IBERSOL	7,040	0,86	27,54

MAIORES GANHOS/PERDAS

Título	Variação %
NAVIGATOR	2,31
BCP	1,73
EDP R	1,44
SEMAPA	1,21
J MARTINS	1,09
GALP	-0,10
CTT	-0,30
NOS	-0,40
SONAE SGPS	-0,96



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.933,75	0,76%	3,63%	6.370,78	5.128,86
CAC40	7.209,00	0,11%	11,36%	7.581,26	5.628,42
ESTX 50 PR	4.295,22	0,05%	13,22%	4.412,88	3.249,57
XTRA DAX	15.992,44	0,18%	14,86%	16.331,94	11.862,84
S&P 500	4.278,41	0,11%	11,43%	4.325,28	3.491,58
IBEX 35	9.304,80	0,17%	13,07%	9.540,50	7.189,60
NIKKEI 225	32.506,78	0,90%	24,57%	32.534,47	25.520,23

