

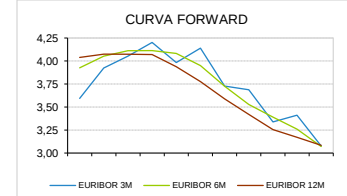
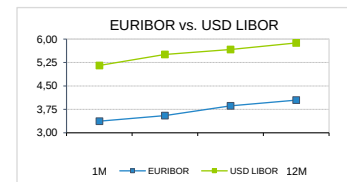
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

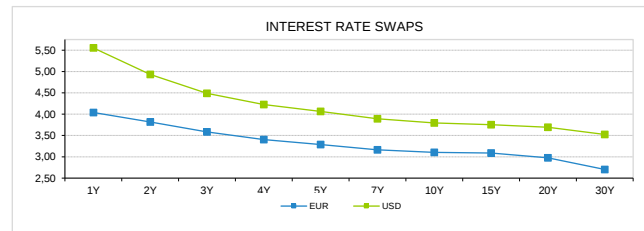
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,3720	2	24	1M	5,1566	1	5	4,6572	1,6000
3M	3,5510	-2	14	3M	5,5100	0	16	4,8761	1,7800
6M	3,8610	4	15	6M	5,6660	4	29	5,1992	1,8900
12M	4,0460	3	17	12M	5,8770	0	60	5,5593	2,0250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0391	5	19	3,5907	2,8350	2,8060
2Y	3,8179	5	26	3,3450	2,8110	2,8168
3Y	3,5839	5	25	3,1790	2,7990	2,8433
4Y	3,4049	5	20	3,0850	2,8140	2,8690
5Y	3,2877	5	15	3,0330	2,8290	2,8950
7Y	3,1628	5	8	2,9860	2,8705	2,9480
10Y	3,1050	5	2	2,9940	2,9310	2,9670
15Y	3,0890	6	-2	2,9940	2,8890	2,8380
20Y	2,9750	6	-3	2,8740	2,7470	2,6708
30Y	2,7030	6	-3	2,6155	2,5000	2,4310

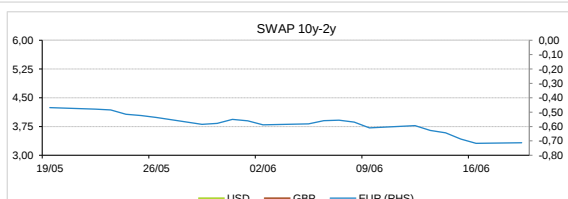
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,00
EUA	5,25
Reino Unido	4,50
Japão	0,10
Canadá	4,75
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,10
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,5540	4	49	4,2668	3,3629	3,3643
2Y	4,9295	8	64	3,9349	3,3525	3,4272
3Y	4,4900	-1	40	3,7509	3,3665	3,4219
4Y	4,2275	8	53	3,6533	3,3827	3,4588
5Y	4,0631	8	46	3,6056	3,3979	3,4764
7Y	3,8920	0	18	3,5643	3,4383	3,5232
10Y	3,7925	0	11	3,5693	3,5020	3,5595
15Y	3,7520	0	4	3,5832	3,5080	3,5284
20Y	3,6930	0	1	3,5384	3,4510	3,4100
30Y	3,5238	5	2	3,3399	3,2245	3,1629

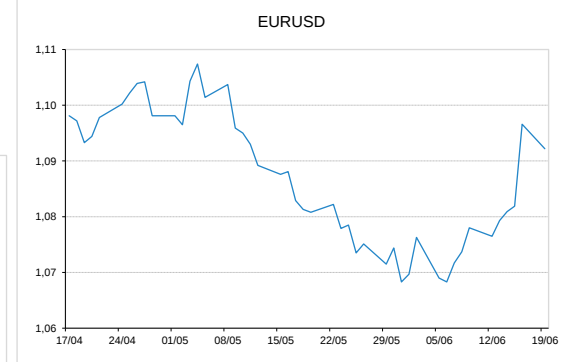
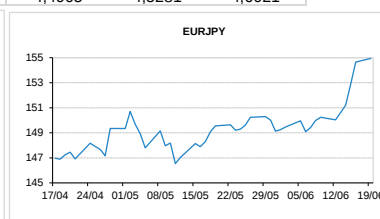


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	76,11	-0,50	0,64	OT 2Y	2,943	0,04	9,60
JETFUEL	789,75	22,74	60,66	OT 5Y	2,926	0,04	5,10
DIESEL	759,50	22,75	68,75	OT 10Y	3,160	0,05	-8,90
COBRE	8.585,00	8,50	445,00	BUND 10Y	2,322	6,25	7,70
ZINCO	2.477,00	-3,50	-11,00	SCHATZ 2Y	3,401	4,30	38,30
OURO	1.950,95	-7,04	-26,86	T-NOTE 10Y	4,410	3,44	22,60
TRIGO	701,50	28,75	41,25	T-NOTE 2Y	4,913	4,09	63,80
LICENÇA C02	93,30	0,95	3,42	GILT 10Y	4,761	9,43	62,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0922	-0,40%	1,05%	1,0973	1,1020	1,1112
EUR/GBP	0,85268	0,19%	1,84%	0,8559	0,8597	0,8694
EUR/JPY	154,94	-0,19%	-3,48%	154,93	154,91	154,88
EUR/CHF	0,9787	-0,05%	-0,68%	0,9741	0,9692	0,9603
EUR/BRL	5,2095	1,33%	3,71%	5,3171	5,4149	5,5664
EUR/PLN	4,4479	0,42%	2,07%	4,4905	4,5281	4,6021



FIXINGS CONTRA USD e EUR

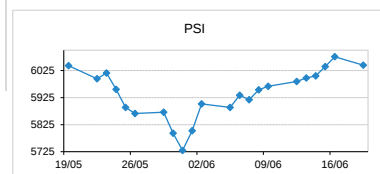
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0922	0,8527	154,94	0,9787	11,7303	7,4493	1,4422	1,59511	5,2095	11,6608
USD	0,9155	-	0,7814	141,825	0,8962	10,7389	6,8188	1,3205	1,4606	4,7730	10,6681

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,232	-1,17	0,60
BCP	0,223	1,04	52,25
CORT. AMORIM	10,000	-0,40	14,68
CTT	3,435	1,33	11,53
EDP	4,628	-0,62	-0,60
EDP R	19,175	-0,83	-6,83
GALP	10,830	0,14	-14,12
GREENVOLT	6,670	-2,06	-14,49
J MARTINS	25,240	-1,33	25,07
MOTA ENGIL	2,040	-0,73	74,36
NAVIGATOR	3,222	-1,47	-6,72
NOS	3,432	-0,41	-5,85
REN	2,520	-0,79	0,00
SEMAPA	13,500	-0,74	9,22
SONAE SGPS	0,923	-0,97	-1,28
IBERSOL	6,700	-1,47	21,38

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	1,33
BCP	1,04
GALP	0,14
ALTRI	-1,17
J MARTINS	-1,33
NAVIGATOR	-1,47
IBERSOL	-1,47
GREENVOLT	-2,06



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.045,10	-0,51%	5,57%	6.290,49	5.128,86
CAC40	7.314,05	-1,01%	12,98%	7.581,26	5.628,42
ESTX 50 PR	4.362,38	-0,74%	14,99%	4.412,88	3.249,57
XTRA DAX	16.201,20	-0,96%	16,36%	16.427,42	11.862,84
S&P 500	4.409,59	-0,37%	14,85%	4.448,47	3.491,58
IBEX 35	9.431,90	-0,66%	14,62%	9.580,80	7.189,60
NIKKEI 225	33.370,42	-1,00%	27,88%	33.772,89	25.520,23

