

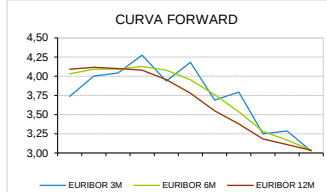
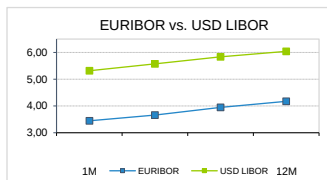
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

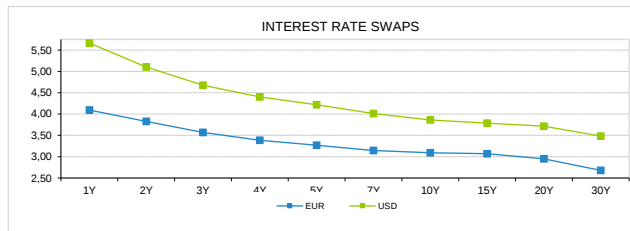
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,4460	-1	12	1M	5,3167	1	10	5,0874	1,6680
3M	3,6630	1	14	3M	5,5727	1	2	5,3823	1,7788
6M	3,9450	-1	15	6M	5,8393	1	20	5,7569	1,8550
12M	4,1740	-2	23	12M	6,0414	8	31	6,1544	2,1450

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0930	-3	18	3,5455	2,8065	2,7920
2Y	3,8265	-6	18	3,2912	2,7870	2,8073
3Y	3,5703	-8	16	3,1310	2,7880	2,8290
4Y	3,3860	-8	14	3,0440	2,7960	2,8590
5Y	3,2685	-9	12	2,9980	2,8138	2,8880
7Y	3,1460	-8	10	2,9570	2,8560	3,0410
10Y	3,0905	-7	7	2,9720	2,9160	2,9500
15Y	3,0708	-6	4	2,9670	2,8610	2,8080
20Y	2,9488	-5	3	2,8407	2,7160	2,6410
30Y	2,6790	-4	2	2,0720	2,4738	2,4003

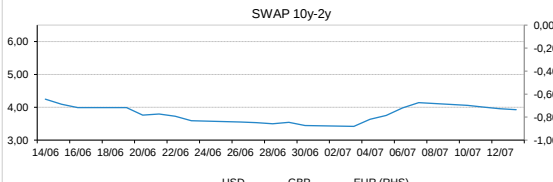
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,00
EUA	5,25
Reino Unido	5,00
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,6650	-1	30	4,5220	3,5152	3,4360
2Y	5,1030	1	50	4,1491	3,4751	3,4277
3Y	4,6760	2	50	3,9543	3,4523	3,4315
4Y	4,4010	3	44	3,8303	3,4419	3,4420
5Y	4,2190	3	38	3,7584	3,4501	3,4530
7Y	4,0120	2	29	3,6632	3,4599	3,4918
10Y	3,8605	0	18	3,6300	3,5032	3,5289
15Y	3,7880	-1	10	3,6174	3,5029	3,4994
20Y	3,7150	-4	6	3,5599	3,4242	3,3731
30Y	3,4830	-3	2	3,3400	3,1997	3,1228

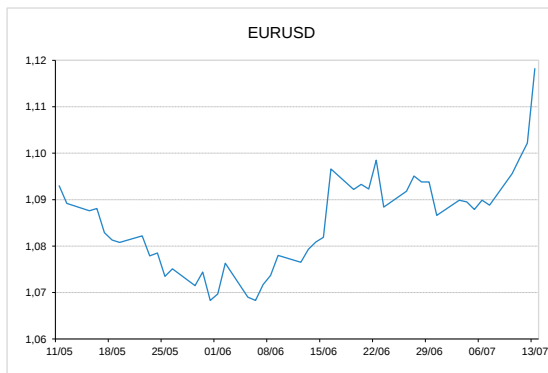
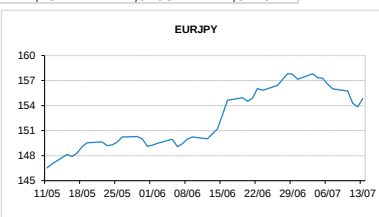
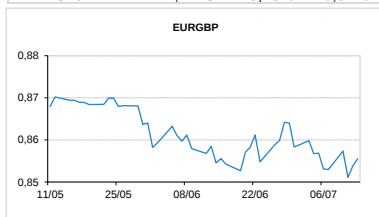


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	80,38	0,27	6,17	OT 2Y	2,948	-0,12	12,10
JETFUEL	807,25	8,30	89,25	OT 5Y	3,002	-0,09	17,30
DIESEL	770,00	10,80	87,75	OT 10Y	3,198	-0,10	10,00
COBRE	8 513,50	177,00	189,00	BUND 10Y	2,277	-9,60	6,50
ZINCO	2 413,00	69,91	63,00	SCHATZ 2Y	3,413	-6,85	20,20
OURO	1 957,57	0,21	13,83	T-NOTE 10Y	4,408	-5,81	-1,10
TRIGO	637,50	4,75	-10,50	T-NOTE 2Y	4,890	-9,42	5,90
LICENÇA C02	85,86	0,05	-4,04	GILT 10Y	4,644	-12,17	-7,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1182	1,45%	3,60%	1,1232	1,1287	1,1364
EUR/GBP	0,8553	-0,20%	0,35%	0,8593	0,8641	0,8744
EUR/JPY	154,84	-0,65%	-2,73%	154,82	154,81	154,78
EUR/CHF	0,9619	0,39%	1,57%	0,9569	0,9518	0,9423
EUR/BRL	5,3864	-0,37%	-2,53%	5,4973	5,5896	5,7396
EUR/PLN	4,4478	-0,13%	0,81%	4,4874	4,5293	4,5749



FIXINGS CONTRA USD e EUR

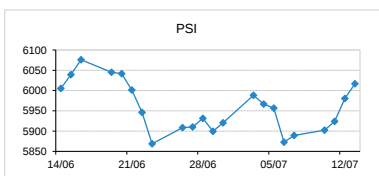
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1182	0,8555	154,84	0,9619	11,4346	7,4509	1,4690	1,62843	5,3864	11,1904
USD	0,8934	-	0,7627	138,22	0,8592	10,1920	6,6576	1,3113	1,4512	4,8048	9,9908

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,200	0,29	-0,16
BCP	0,229	0,40	56,15
CORT. AMORIM	9,990	0,50	14,56
CTT	3,595	0,56	16,72
EDP	4,403	1,45	-5,43
EDP R	18,100	1,94	-12,05
GALP	10,985	0,00	-12,89
GREENVOLT	6,195	1,47	-20,58
J MARTINS	25,760	0,31	27,65
MOTA ENGIL	2,310	0,43	97,44
NAVIGATOR	3,136	0,45	-9,21
NOS	3,422	0,35	-6,12
REN	2,480	0,61	-1,59
SEMAPA	12,900	-0,46	4,37
SONAE SGPS	0,939	-0,42	0,37
IBERSOL	6,860	1,78	24,28

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	1,94
IBERSOL	1,78
GREENVOLT	1,47
EDP	1,45
REN	0,61
SONAE SGPS	-0,42
SEMAPA	-0,46



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 016,53	0,60%	5,07%	6 290,49	5 128,86
CAC40	7 369,80	0,50%	13,84%	7 581,26	5 628,42
ESTX 50 PR	4 391,76	0,72%	15,77%	4 420,01	3 249,57
XTRA DAX	16 141,03	0,74%	15,93%	16 427,42	11 862,84
S&P 500	4 493,49	0,48%	17,04%	4 499,04	3 491,58
IBEX 35	9 484,80	0,33%	15,26%	9 658,60	7 189,60
NIKKEI 225	32 419,33	1,49%	24,24%	33 772,89	25 621,96

