

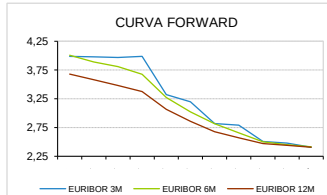
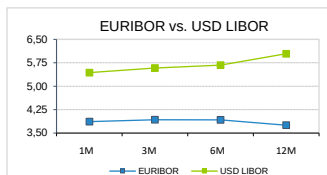
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

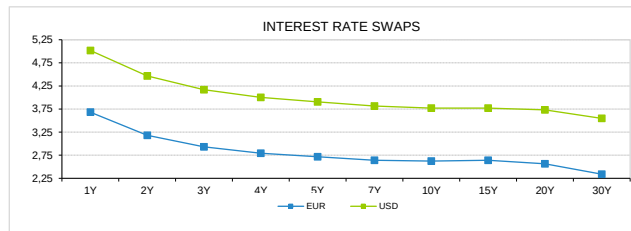
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8680	3	-2	1M	5,4357	0	0	5,1973	1,6024
3M	3,9260	-1	0	3M	5,5854	-1	3	5,2075	1,6600
6M	3,9210	1	2	6M	5,6737	-2	15	5,1669	1,5650
12M	3,7510	2	12	12M	6,0414	8	31	4,9988	1,5300

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6820	-2	8	2,6780	2,3633	2,4215
2Y	3,1828	-5	14	2,5455	2,3710	2,4430
3Y	2,9312	-5	12	2,4850	2,3756	2,4700
4Y	2,7948	-6	7	2,4600	2,4040	2,4930
5Y	2,7156	-6	4	2,4530	2,4290	2,5190
7Y	2,6425	-7	-2	2,4640	2,4640	2,5590
10Y	2,6235	-8	-8	2,5095	2,5400	2,5950
15Y	2,6415	-8	-11	2,5485	2,5215	2,4980
20Y	2,5635	-9	-13	2,4676	2,4075	2,3565
30Y	2,3395	-8	-15	2,2480	2,1950	2,1400

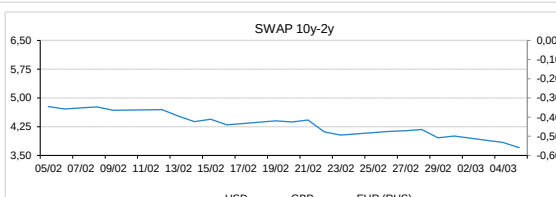
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	4,35
Índia	4,50



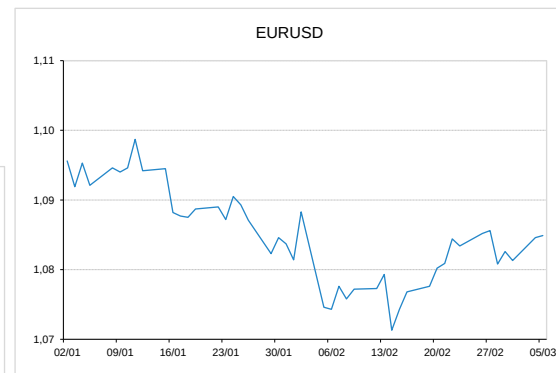
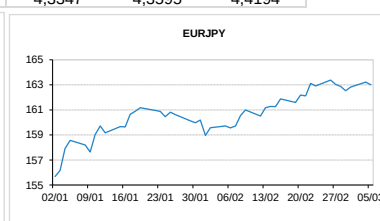
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0182	-3	10	3,8860	3,5080	3,5460
2Y	4,4672	-5	13	3,6980	3,4930	3,5625
3Y	4,1675	-5	10	3,6370	3,5100	3,5780
4Y	4,0016	-6	7	3,5990	3,5270	3,5980
5Y	3,9040	-6	4	3,5890	3,5420	3,6130
7Y	3,8138	-6	1	3,5910	3,5750	3,6490
10Y	3,7693	-7	-2	3,6185	3,6250	3,6860
15Y	3,7702	-7	-4	3,6520	3,6350	3,6540
20Y	3,7336	-7	-6	3,6190	3,5670	3,5410
30Y	3,5472	-7	-7	3,4400	3,3640	3,3060



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	82,70	-0,10	4,97	OT 2Y	2,654	-0,08	22,40
JETFUEL	843,25	-31,50	-28,25	OT 5Y	2,600	-0,09	8,70
DIESEL	845,25	-27,00	12,50	OT 10Y	3,014	-0,09	-3,30
COBRE	8 525,00	39,00	60,50	BUND 10Y	2,215	-8,12	12,20
ZINCO	2 415,00	31,49	-26,74	SCHATZ 2Y	3,254	-5,10	32,60
OURO	2 126,21	11,74	101,10	T-NOTE 10Y	4,592	-5,17	13,00
TRIGO	549,50	-14,50	-49,50	T-NOTE 2Y	4,670	-4,28	30,60
LICENÇA C02	60,18	3,15	-2,49	GILT 10Y	4,100	-14,30	-1,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0849	0,03%	0,96%	1,0890	1,0934	1,1025
EUR/GBP	0,85543	0,05%	0,06%	0,8582	0,8613	0,8682
EUR/JPY	163,01	0,13%	-2,02%	162,99	162,98	162,95
EUR/CHF	0,9599	0,08%	-2,56%	0,9540	0,9482	0,9385
EUR/BRL	5,3817	-0,20%	-0,55%	5,4490	5,5192	5,6527
EUR/PLN	4,3139	0,20%	0,64%	4,3347	4,3595	4,4194


FIXINGS CONTRA USD e EUR

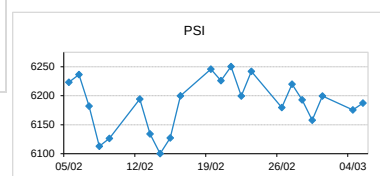
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0849	0,8554	163,01	0,9599	11,2706	7,4540	1,4748	1,66984	5,3817	11,4649
USD	0,9199	-	0,7854	149,98	0,8828	10,3572	6,8567	1,3569	1,5337	4,9447	10,5274

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,500	-0,22	-2,17
BCP	0,264	-0,34	-3,90
CORT. AMORIM	9,400	0,00	2,84
CTT	3,575	0,28	2,44
EDP	3,770	2,95	-17,23
EDP R	13,410	2,76	-27,61
GALP	14,790	-0,67	10,87
GREENVOLT	8,150	0,12	-0,37
J MARTINS	21,280	-1,48	-7,64
MOTA ENGIL	5,810	0,52	46,72
NAVIGATOR	3,726	0,22	5,02
NOS	3,292	2,11	2,87
REN	2,250	0,22	-3,23
SEMAPA	13,620	-0,87	1,64
SONAE SGPS	0,850	-0,87	-6,03
IBERSOL	6,500	0,62	-2,69

MAIORES GANHOS/PERDAS

Título	Variação %
EDP	2,95
EDP R	2,76
NOS	2,11
IBERSOL	0,62
MOTA ENGIL	0,52
BCP	-0,34
GALP	-0,67
SEMAPA	-0,87
SONAE SGPS	-0,87
J MARTINS	-1,48



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 187,35	0,19%	-3,27%	6 665,15	5 591,09
CAC40	7 932,82	-0,30%	5,17%	7 977,68	6 773,82
ESTX 50 PR	4 893,07	-0,40%	8,22%	4 915,44	3 980,94
XTRA DAX	17 698,40	-0,10%	5,65%	17 816,52	14 458,39
S&P 500	5 088,83	-0,83%	6,68%	5 149,67	3 808,86
IBEX 35	10 117,10	0,47%	0,15%	10 301,30	8 501,20
NIKKEI 225	40 097,63	-0,03%	19,82%	40 314,64	26 632,92

