

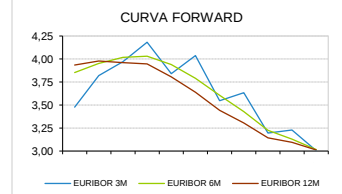
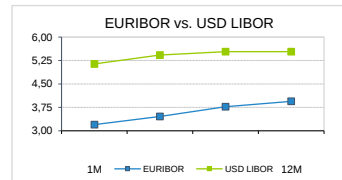
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

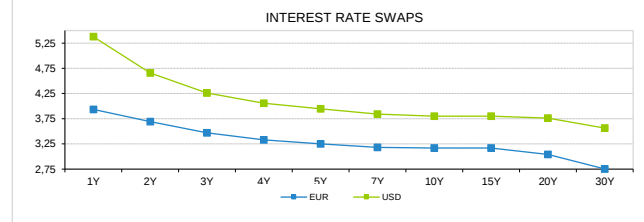
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,1980	6	17	1M	5,1409	0	12	4,4695	1,3800
3M	3,4570	4	19	3M	5,4244	3	16	4,7221	1,5550
6M	3,7690	3	13	6M	5,5321	3	10	5,0036	1,7100
12M	3,9430	1	4	12M	5,5337	1	11	5,2323	1,8450

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9355	3	10	3,4435	2,8840	2,9637
2Y	3,6916	5	12	3,2310	2,8980	2,9870
3Y	3,4712	5	11	3,0930	2,9210	2,9850
4Y	3,3302	5	11	3,0420	2,9110	3,0130
5Y	3,2520	4	11	3,0485	2,9680	3,0750
7Y	3,1811	4	11	3,0190	3,0200	3,1160
10Y	3,1690	4	12	3,0850	3,0770	3,1192
15Y	3,1700	4	16	3,0875	3,0090	2,9513
20Y	3,0429	3	16	2,9510	2,8430	2,7620
30Y	2,7535	2	15	2,6710	2,5480	2,4740

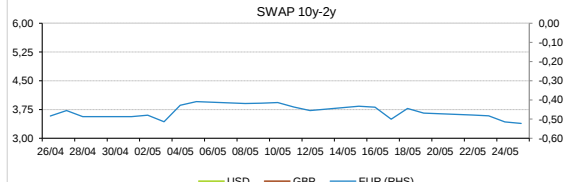
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,75
EUA	5,25
Reino Unido	4,50
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,85
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,3775	5	37	3,9257	3,4082	3,2620
2Y	4,6588	6	43	3,6425	3,4415	3,5125
3Y	4,2610	7	43	3,5580	3,3180	3,5385
4Y	4,0580	6	43	3,5578	3,4370	3,6023
5Y	3,9480	6	42	3,5535	3,4610	3,6263
7Y	3,8429	5	42	3,5637	3,5170	3,6195
10Y	3,8006	4	40	3,6107	3,6370	3,7027
15Y	3,7998	2	36	3,6350	3,6441	3,6725
20Y	3,7614	1	34	3,6237	3,5810	3,5440
30Y	3,5641	-1	32	3,4000	3,3520	3,2860

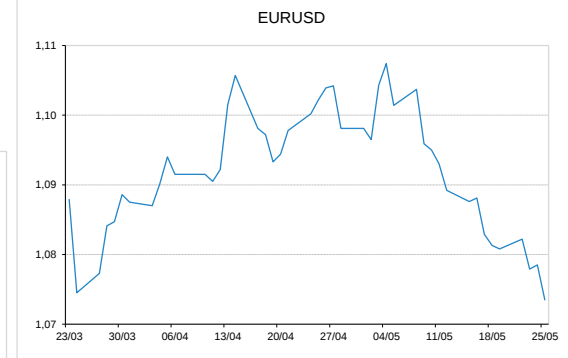
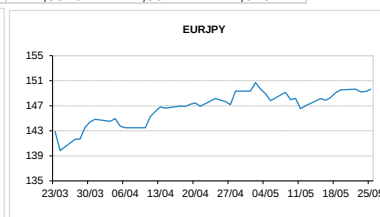


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	75,52	-2,84	-5,08	OT 2Y	2,881	0,01	2,20
JETFUEL	742,47	11,28	-43,27	OT 5Y	2,905	0,03	6,30
DIESEL	709,75	11,00	-36,83	OT 10Y	3,269	0,03	5,50
COBRE	7.891,00	-200,50	-829,00	BUND 10Y	2,238	6,48	15,40
ZINCO	2.307,75	-59,75	-358,50	SCHATZ 2Y	3,229	7,05	11,30
OURO	1.945,07	-12,09	-52,32	T-NOTE 10Y	4,404	7,22	34,20
TRIGO	610,50	4,25	-42,50	T-NOTE 2Y	4,843	10,62	64,70
LICENÇA C02	82,71	-2,44	-4,28	GILT 10Y	4,685	26,19	89,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0735	-0,46%	-2,60%	1,0791	1,0841	1,0922
EUR/GBP	0,86793	0,23%	2,13%	0,8712	0,8750	0,8839
EUR/JPY	149,63	-0,22%	-1,15%	149,62	149,60	149,57
EUR/CHF	0,9715	0,15%	0,75%	0,9666	0,9617	0,9527
EUR/BRL	5,3733	-0,76%	3,21%	5,4939	5,5989	5,7800
EUR/PLN	4,5058	-0,03%	2,02%	4,5516	4,5942	4,6752



FIXINGS CONTRA USD e EUR

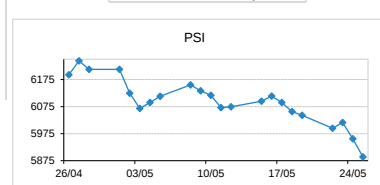
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0735	0,8679	149,63	0,9715	11,6134	7,4498	1,4626	1,64891	5,3733	11,8707
USD	0,9321	-	0,8107	139,785	0,9051	10,8170	6,9441	1,3628	1,5365	5,0025	11,0360

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,270	1,57	1,51
BCP	0,212	-0,56	44,74
CORT. AMORIM	10,000	-1,96	14,68
CTT	3,365	-1,32	9,25
EDP	4,579	-1,74	-1,65
EDP R	19,120	-1,47	-7,09
GALP	10,365	-2,08	-17,80
GREENVOLT	6,400	0,23	-17,95
J MARTINS	22,380	-0,80	10,90
MOTA ENGIL	1,904	-1,55	62,74
NAVIGATOR	3,450	0,00	-0,12
NOS	3,600	-1,59	-1,24
REN	2,470	-2,18	-1,98
SEMAPA	14,020	-0,71	13,43
SONAE SGPS	0,943	0,21	0,86
IBERSOL	6,920	-0,29	25,36

MAIORES GANHOS/PERDAS

Título	Variação %
ALTRI	1,57
GREENVOLT	0,23
SONAE SGPS	0,21
NOS	-1,59
EDP	-1,74
CORT. AMORI	-1,96
GALP	-2,08
REN	-2,18



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.888,88	-1,12%	2,84%	6.370,78	5.128,86
CAC40	7.229,27	-0,33%	11,67%	7.581,26	5.628,42
ESTX 50 PR	4.269,64	0,14%	12,55%	4.412,88	3.249,57
XTRA DAX	15.793,80	-0,31%	13,43%	16.331,94	11.862,84
S&P 500	4.136,02	0,53%	7,75%	4.325,28	3.491,58
IBEX 35	9.124,10	-0,43%	10,88%	9.540,50	7.189,60
NIKKEI 225	30.801,13	0,39%	18,04%	31.352,53	25.520,23

