

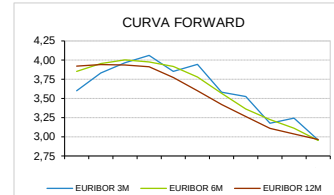
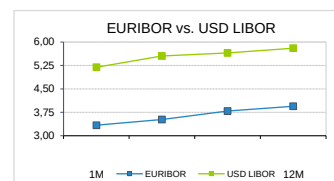
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

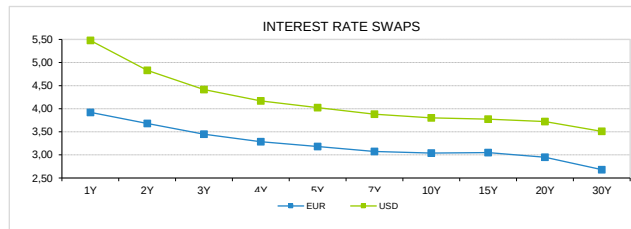
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,3380	1	18	1M	5,1933	-2	9	4,6558	1,5300
3M	3,5220	0	17	3M	5,5520	-1	23	4,8956	1,7200
6M	3,7900	0	15	6M	5,6504	1	31	5,2034	1,8900
12M	3,9440	0	15	12M	5,8034	-1	55	5,5212	2,0250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9215	1	15	3,4267	2,7625	2,7650
2Y	3,6792	3	29	3,2010	2,7525	2,7850
3Y	3,4500	4	31	3,0585	2,7620	2,8120
4Y	3,2843	4	26	2,9820	2,7690	2,8465
5Y	3,1815	4	21	2,9410	2,7885	2,8770
7Y	3,0759	3	14	2,9135	2,8410	2,9420
10Y	3,0400	2	8	2,9432	2,9170	2,9730
15Y	3,0515	2	5	2,9665	2,8843	2,8460
20Y	2,9482	3	5	2,8540	2,7440	2,6770
30Y	2,6810	2	4	2,5980	2,4970	2,4340

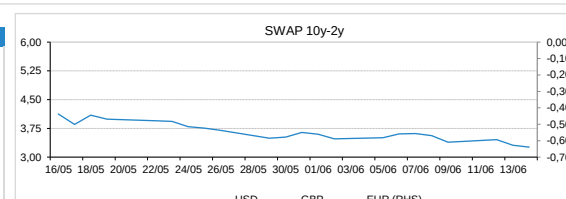
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,75
EUA	5,25
Reino Unido	4,50
Japão	0,10
Canadá	4,75
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,10
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,4780	-3	47	4,1420	3,3902	3,4575
2Y	4,8307	-5	62	3,8314	3,3970	3,4612
3Y	4,4143	-4	59	3,6974	3,4083	3,4919
4Y	4,1695	-4	54	3,6302	3,4318	3,5172
5Y	4,0250	-4	48	3,5962	3,4515	3,5380
7Y	3,8802	-3	39	3,5715	3,4939	3,5726
10Y	3,8020	-3	30	3,5918	3,5530	3,6180
15Y	3,7744	-2	22	3,6111	3,5606	3,5820
20Y	3,7212	-2	18	3,5692	3,4995	3,4610
30Y	3,5101	-2	11	3,3786	3,2758	3,2134

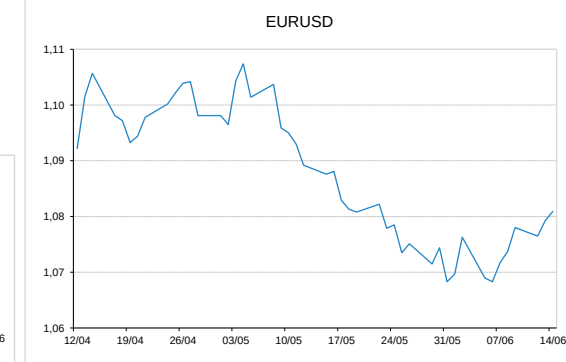
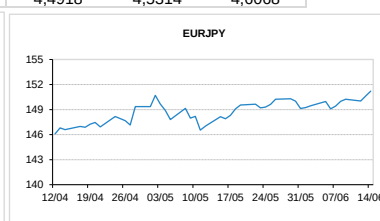


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	73,76	-0,53	-0,14	OT 2Y	2,833	0,01	10,30
JETFUEL	741,75	23,76	28,59	OT 5Y	2,864	0,04	13,90
DIESEL	709,50	27,25	35,75	OT 10Y	3,142	0,04	2,10
COBRE	8 441,00	149,50	207,00	BUND 10Y	2,241	2,92	15,90
ZINCO	2 384,00	33,50	-158,25	SCHATZ 2Y	3,241	3,02	38,60
OURO	1 956,47	12,72	-54,30	T-NOTE 10Y	4,372	-4,70	34,10
TRIGO	630,00	-6,25	-5,00	T-NOTE 2Y	4,760	-7,15	78,20
LICENÇA C02	93,82	3,92	5,34	GILT 10Y	4,653	-6,27	70,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0809	0,15%	-0,62%	1,0863	1,0912	1,1006
EUR/GBP	0,85455	0,46%	1,74%	0,8578	0,8617	0,8713
EUR/JPY	151,21	-0,39%	-2,02%	151,20	151,18	151,15
EUR/CHF	0,9743	0,28%	-0,03%	0,9695	0,9650	0,9566
EUR/BRL	5,2587	-0,17%	1,15%	5,3687	5,4666	5,6271
EUR/PLN	4,4475	0,82%	1,26%	4,4918	4,5314	4,6068



FIXINGS CONTRA USD e EUR

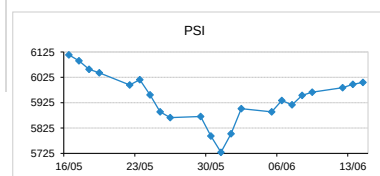
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0809	0,8546	151,21	0,9743	11,5743	7,4517	1,4424	1,58941	5,2587	11,4598
USD	0,9213	-	0,7877	139,435	0,8978	10,6741	6,8651	1,3282	1,4642	4,8418	10,5318

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,200	0,86	-0,16
BCP	0,217	3,43	48,22
CORT. AMORIM	9,930	0,81	13,88
CTT	3,350	0,15	8,77
EDP	4,613	-0,52	-0,92
EDP R	19,430	-0,36	-5,59
GALP	10,740	-0,05	-14,83
GREENVOLT	6,610	-0,60	-15,26
J MARTINS	24,740	-0,72	22,60
MOTA ENGIL	2,010	-2,43	71,79
NAVIGATOR	3,238	0,06	-6,25
NOS	3,442	-0,06	-5,57
REN	2,530	-0,78	-0,40
SEMAPA	13,500	0,15	9,22
SONAE SGPS	0,922	-0,59	-1,39
IBERSOL	7,220	0,28	30,80

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	3,43
ALTRI	0,86
CORT. AMORI	0,81
IBERSOL	0,28
CTT	0,15
SONAE SGPS	-0,59
GREENVOLT	-0,60
J MARTINS	-0,72
REN	-0,78
MOTA ENGIL	-2,43



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 005,27	0,13%	4,88%	6 290,49	5 128,86
CAC40	7 328,53	0,52%	13,20%	7 581,26	5 628,42
ESTX 50 PR	4 375,98	0,65%	15,35%	4 412,88	3 249,57
XTRA DAX	16 310,79	0,49%	17,15%	16 336,27	11 862,84
S&P 500	4 386,23	0,40%	14,25%	4 391,82	3 491,58
IBEX 35	9 432,80	1,06%	14,63%	9 540,50	7 189,60
NIKKEI 225	33 502,42	1,47%	28,39%	33 665,52	25 520,23

