

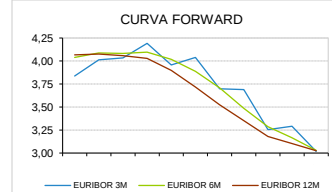
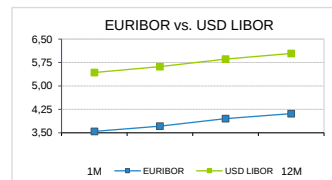
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

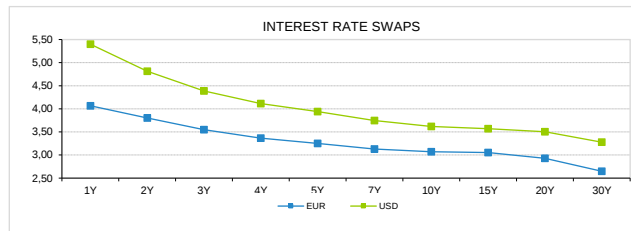
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,5450	2	12	1M	5,4300	1	28	5,1921	1,6949
3M	3,7140	1	14	3M	5,6190	1	7	5,3862	1,8200
6M	3,9520	-1	4	6M	5,8595	1	17	5,6261	1,8700
12M	4,1140	0	2	12M	6,0414	8	31	5,8253	2,1268

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0663	2	1	3,5220	2,7810	2,7920
2Y	3,8015	5	3	3,2765	2,7721	2,8000
3Y	3,5500	6	6	3,1150	2,7780	2,8140
4Y	3,3665	7	8	3,0310	2,7870	2,8380
5Y	3,2520	6	10	2,9851	2,7980	2,8685
7Y	3,1310	5	12	2,9420	2,9160	2,9745
10Y	3,0720	4	14	2,9550	2,9025	2,9350
15Y	3,0540	4	15	2,9510	2,8470	2,7910
20Y	2,9300	4	15	2,8228	2,6950	2,6170
30Y	2,6490	3	13	2,5540	2,4410	2,3663

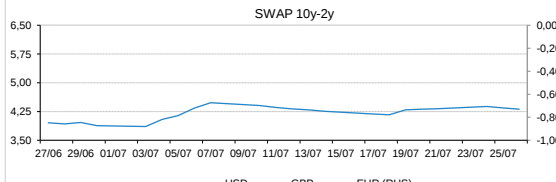
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,00
EUA	5,25
Reino Unido	5,00
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,10
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,3998	1	14	4,1950	3,2090	3,2100
2Y	4,8145	-1	19	3,8500	3,2010	3,2040
3Y	4,3884	-3	21	3,6440	3,2040	3,2130
4Y	4,1134	-3	20	3,5350	3,2020	3,2290
5Y	3,9402	-4	19	3,4750	3,2080	3,2430
7Y	3,7472	-3	18	3,4060	3,2300	3,2860
10Y	3,6195	-3	16	3,3870	3,2810	3,3310
15Y	3,5687	-2	14	3,3980	3,3050	3,3040
20Y	3,5050	-2	13	3,3500	3,2320	3,1840
30Y	3,2779	-2	11	3,1410	3,0190	2,9540

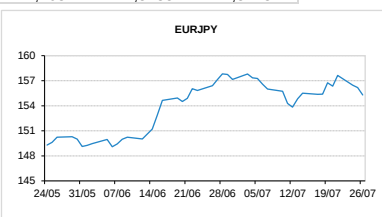
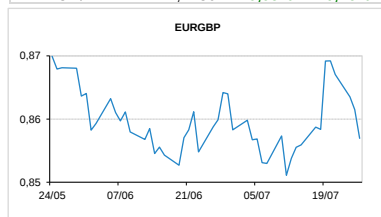


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	83,45	-0,19	9,10	OT 2Y	3,055	0,05	11,30
JETFUEL	872,00	-1,00	125,76	OT 5Y	2,990	0,07	17,00
DIESEL	828,75	0,75	113,50	OT 10Y	3,195	0,04	19,10
COBRE	8.660,00	156,50	283,00	BUND 10Y	2,271	4,34	16,30
ZINCO	2.486,00	71,00	120,50	SCHATZ 2Y	3,434	5,83	10,70
OURO	1.973,49	11,03	49,70	T-NOTE 10Y	4,511	-3,11	15,70
TRIGO	711,75	-48,50	-26,50	T-NOTE 2Y	5,184	-0,21	30,00
LICENÇA C02	90,83	-1,10	4,58	GILT 10Y	4,443	0,51	-1,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1059	0,07%	1,29%	1,1110	1,1166	1,1256
EUR/GBP	0,85695	0,53%	0,21%	0,8607	0,8652	0,8747
EUR/JPY	155,3	0,57%	0,71%	155,28	155,27	155,24
EUR/CHF	0,9551	-0,02%	2,29%	0,9499	0,9449	0,9360
EUR/BRL	5,2465	0,15%	-0,88%	5,3500	5,4343	5,5748
EUR/PLN	4,4280	0,09%	0,26%	4,4687	4,5185	4,5748



FIXINGS CONTRA USD e EUR

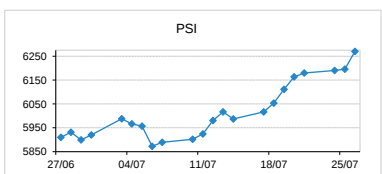
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1059	0,8570	155,30	0,9551	11,5585	7,4516	1,4647	1,6395	5,2465	11,2053
USD	0,9038	-	0,7738	140,38	0,8633	10,4515	6,7350	1,3220	1,4813	4,7309	10,1334

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,302	1,46	2,27
BCP	0,257	2,64	75,27
CORT. AMORIM	10,480	1,75	20,18
CTT	3,705	-0,27	20,29
EDP	4,415	3,49	-5,18
EDP R	18,420	3,89	-10,50
GALP	11,470	-0,26	-9,04
GREENVOLT	6,520	1,32	-16,41
J MARTINS	26,500	-0,45	31,32
MOTA ENGIL	2,455	-0,61	109,83
NAVIGATOR	3,200	1,27	-7,35
NOS	3,516	1,03	-3,54
REN	2,520	0,00	0,00
SEMAPA	13,200	-0,15	6,80
SONAE SGPS	1,004	-0,20	7,38
IBERSOL	6,960	-0,57	26,09

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	3,89
EDP	3,49
BCP	2,64
CORT. AMORI	1,75
ALTRI	1,46
GALP	-0,26
CTT	-0,27
J MARTINS	-0,45
IBERSOL	-0,57
MOTA ENGIL	-0,61



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.270,28	1,20%	9,50%	6.290,49	5.128,86
CAC40	7.312,39	-1,39%	12,95%	7.581,26	5.628,42
ESTX 50 PR	4.345,44	-1,04%	14,55%	4.420,01	3.249,57
XTRA DAX	16.123,81	-0,54%	15,80%	16.427,42	11.862,84
S&P 500	4.557,40	-0,22%	18,70%	4.580,62	3.491,58
IBEX 35	9.600,50	0,85%	16,67%	9.658,60	7.189,60
NIKKEI 225	32.668,34	-0,04%	25,19%	33.772,89	25.621,96

