

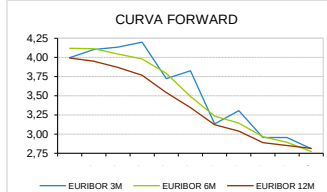
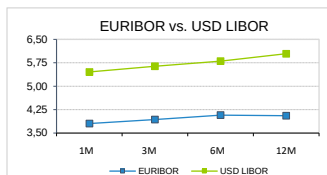
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

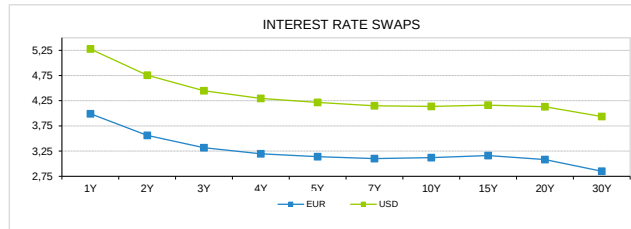
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8050	-3	-4	1M	5,4574	0	2	5,2060	1,6808
3M	3,9350	-2	-1	3M	5,6413	0	0	5,2425	1,7450
6M	4,0740	1	-3	6M	5,8053	0	-6	5,2799	1,7400
12M	4,0560	2	-10	12M	6,0414	8	31	5,2193	1,8300

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9927	1	-9	3,1215	2,8090	2,9600
2Y	3,5635	2	-16	2,9700	2,8570	2,9940
3Y	3,3194	2	-19	2,9170	2,8970	3,0300
4Y	3,1983	2	-21	2,9130	2,9240	3,0640
5Y	3,1405	2	-22	2,9237	2,9565	3,0970
7Y	3,1017	2	-24	2,9600	3,0290	3,1551
10Y	3,1204	2	-27	3,0360	3,1020	3,1780
15Y	3,1635	2	-28	3,0860	3,0760	3,0583
20Y	3,0835	2	-27	2,9990	2,9475	2,8980
30Y	2,8510	2	-26	2,7725	2,7140	2,6580

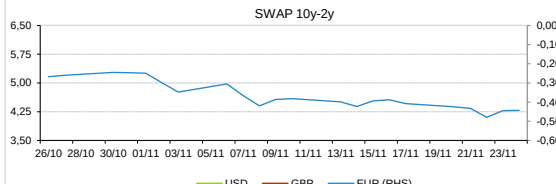
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,50



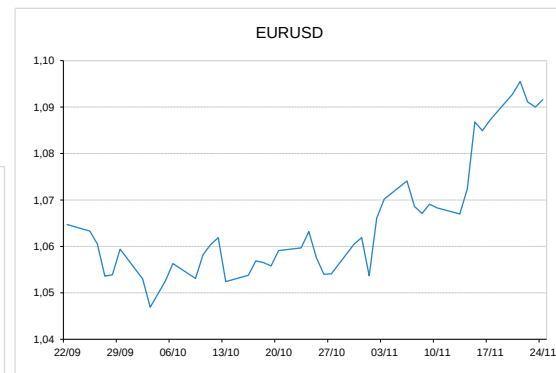
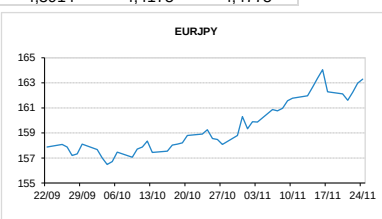
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,2762	2	-12	4,2010	3,8250	3,9430
2Y	4,7555	3	-22	3,9960	3,8450	3,9610
3Y	4,4482	5	-29	3,9410	3,8770	3,9830
4Y	4,2953	7	-32	3,9235	3,9005	4,0095
5Y	4,2157	7	-34	3,9270	3,9250	4,0350
7Y	4,1504	7	-36	3,9470	3,9750	4,0840
10Y	4,1361	7	-35	4,0010	4,0430	4,1280
15Y	4,1636	7	-34	4,0610	4,0680	4,0910
20Y	4,1313	7	-33	4,0330	3,9960	3,9650
30Y	3,9365	7	-31	3,8380	3,7740	3,7150



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	81,93	0,51	-5,23	OT 2Y	3,197	0,08	-0,50
JETFUEL	926,25	6,75	-79,25	OT 5Y	2,998	0,02	-22,90
DIESEL	856,50	4,75	-84,75	OT 10Y	3,302	0,04	-32,60
COBRE	8 397,00	56,00	437,50	BUND 10Y	2,532	2,71	-21,30
ZINCO	2 542,50	42,60	120,25	SCHATZ 2Y	3,401	2,53	2,10
OURO	1 999,74	7,49	28,77	T-NOTE 10Y	4,929	5,31	-33,40
TRIGO	577,50	-7,00	-30,00	T-NOTE 2Y	5,252	4,54	-13,90
LICENÇA C02	76,45	-0,14	-4,13	GILT 10Y	4,570	6,57	-42,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0916	0,15%	2,67%	1,0961	1,1005	1,1099
EUR/GBP	0,86818	0,14%	0,24%	0,8712	0,8743	0,8813
EUR/JPY	163,3	-0,20%	-2,47%	163,28	163,27	163,24
EUR/CHF	0,9644	-0,01%	-1,91%	0,9586	0,9532	0,9434
EUR/BRL	5,3547	-0,10%	-1,24%	5,4283	5,5040	5,6565
EUR/PLN	4,3632	0,06%	2,30%	4,3914	4,4175	4,4775


FIXINGS CONTRA USD e EUR

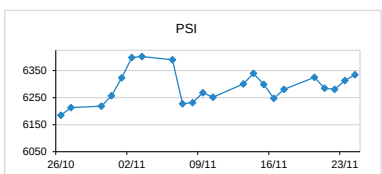
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0916	0,8682	163,30	0,9644	11,4286	7,4540	1,4877	1,66053	5,3547	11,6968
USD	0,9141	-	0,7928	149,49	0,8818	10,4469	6,8147	1,3599	1,5184	4,9035	10,6871

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,800	-0,37	14,11
BCP	0,301	1,35	105,46
CORT. AMORIM	9,030	-0,22	3,56
CTT	3,555	0,42	15,42
EDP	4,245	-0,54	-8,83
EDP R	15,560	-2,32	-24,39
GALP	13,565	0,93	7,57
GREENVOLT	6,800	-0,37	-12,82
J MARTINS	22,040	1,19	9,22
MOTA ENGIL	3,245	-0,61	177,35
NAVIGATOR	3,782	0,27	9,50
NOS	3,410	0,47	-6,45
REN	2,425	0,41	-3,77
SEMAPA	13,460	-0,15	8,90
SONAE SGPS	0,947	1,01	1,23
IBERSOL	6,600	-0,30	19,57

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	1,35
J MARTINS	1,19
SONAE SGPS	1,01
GALP	0,93
NOS	0,47
GREENVOLT	-0,37
ALTRI	-0,37
EDP	-0,54
MOTA ENGIL	-0,61
EDP R	-2,32



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 334,58	0,34%	10,63%	6 445,78	5 591,09
CAC40	7 292,80	0,20%	12,65%	7 581,26	6 388,23
ESTX 50 PR	4 372,10	0,25%	15,25%	4 491,51	3 767,26
XTRA DAX	16 029,49	0,22%	15,12%	16 528,97	13 791,52
S&P 500	4 557,17	0,01%	18,69%	4 607,07	3 764,49
IBEX 35	9 947,30	0,42%	20,88%	9 957,30	8 059,50
NIKKEI 225	33 625,53	0,52%	28,86%	33 853,46	25 661,89

