

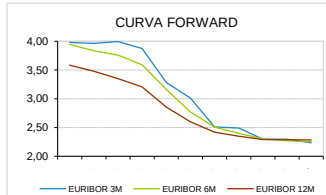
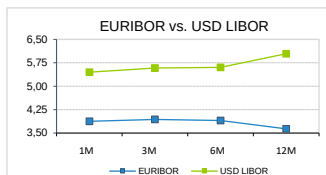
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

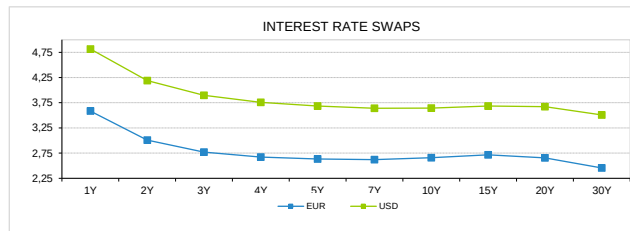
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8770	1	2	1M	5,4500	0	-2	5,1967	1,6925
3M	3,9360	1	-1	3M	5,5851	0	-4	5,2022	1,7350
6M	3,9020	1	-3	6M	5,6014	-1	-12	5,1500	1,7050
12M	3,6350	3	-9	12M	6,0414	8	31	4,8361	1,7100

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5850	3	-11	2,4160	2,3630	2,5460
2Y	3,0095	3	-14	2,3513	2,4150	2,5868
3Y	2,7713	3	-12	2,3520	2,4370	2,6240
4Y	2,6727	3	-11	2,3810	2,4990	2,6570
5Y	2,6337	3	-10	2,4148	2,5380	2,6905
7Y	2,6218	3	-10	2,4800	2,5910	2,7330
10Y	2,6606	2	-9	2,5760	2,6850	2,7663
15Y	2,7170	2	-8	2,6421	2,6683	2,6631
20Y	2,6546	1	-7	2,5740	2,5577	2,5227
30Y	2,4560	1	-6	2,3720	2,3550	2,3120

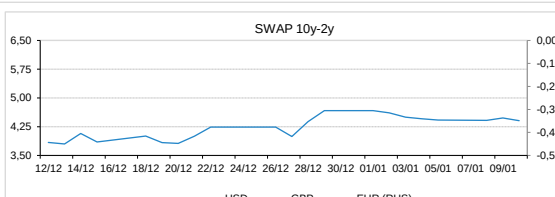
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,75
Austrália	4,35
Índia	4,50



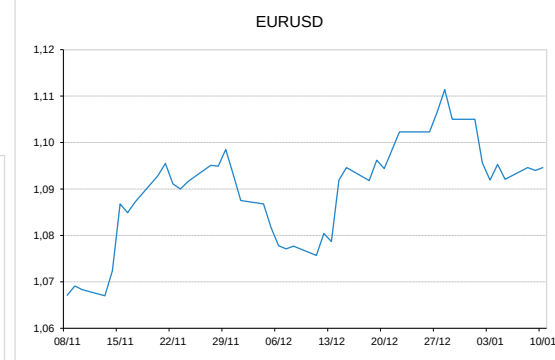
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,8169	-2	-29	3,5255	3,3300	3,4805
2Y	4,1902	-2	-33	3,3970	3,3555	3,5120
3Y	3,8976	-2	-31	3,3750	3,3960	3,5365
4Y	3,7575	-1	-28	3,3770	3,4310	3,5670
5Y	3,6861	-1	-27	3,3960	3,4600	3,5910
7Y	3,6397	0	-24	3,4410	3,5180	3,6400
10Y	3,6430	0	-21	3,5120	3,5910	3,6860
15Y	3,6851	0	-18	3,5860	3,6230	3,6650
20Y	3,6709	1	-17	3,5800	3,5740	3,5590
30Y	3,5081	1	-14	3,4180	3,3755	3,3280



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	77,37	-0,22	1,37	OT 2Y	2,690	0,04	-7,30
JETFUEL	852,50	16,50	36,00	OT 5Y	2,508	0,03	-12,00
DIESEL	786,00	22,25	-2,00	OT 10Y	2,841	0,01	-10,40
COBRE	8 329,00	-78,50	-79,00	BUND 10Y	2,076	3,24	-4,40
ZINCO	2 482,25	-4,76	93,00	SCHATZ 2Y	2,865	4,99	0,20
OURO	2 025,60	-4,61	20,93	T-NOTE 10Y	4,499	-0,91	-19,50
TRIGO	607,75	-2,25	-24,00	T-NOTE 2Y	4,562	-1,83	-28,30
LICENÇA C02	69,96	-1,98	-1,73	GILT 10Y	3,991	3,90	-31,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0946	0,05%	1,76%	1,0986	1,1026	1,1117
EUR/GBP	0,86023	-0,10%	-0,52%	0,8630	0,8661	0,8731
EUR/JPY	159,03	-0,88%	-0,94%	159,01	159,00	158,97
EUR/CHF	0,9333	-0,17%	1,32%	0,9278	0,9229	0,9151
EUR/BRL	5,3627	-0,03%	-0,89%	5,4373	5,5118	5,6229
EUR/PLN	4,3462	0,06%	-0,23%	4,3664	4,3899	4,4478


FIXINGS CONTRA USD e EUR

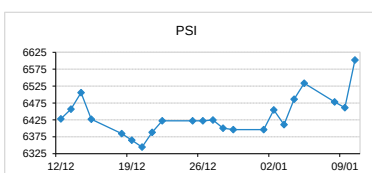
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0946	0,8602	159,03	0,9333	11,2190	7,4570	1,4659	1,63774	5,3627	11,3507
USD	0,9117	-	0,7851	145,61	0,8513	10,2235	6,7993	1,3380	1,4934	4,8932	10,3417

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,580	0,44	-0,43
BCP	0,303	3,66	10,31
CORT. AMORIM	9,130	0,33	-0,11
CTT	3,580	0,70	2,58
EDP	4,578	-0,04	0,50
EDP R	17,140	-0,52	-7,48
GALP	14,980	8,04	12,29
GREENVOLT	8,180	0,99	0,00
J MARTINS	22,280	1,09	-3,30
MOTA ENGIL	4,650	5,44	17,42
NAVIGATOR	3,668	0,05	3,38
NOS	3,300	0,18	3,12
REN	2,335	0,43	0,43
SEMAPA	13,520	0,60	0,90
SONAE SGPS	0,910	0,06	0,55
IBERSOL	6,660	-0,30	-0,30

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	8,04
MOTA ENGIL	5,44
BCP	3,66
J MARTINS	1,09
GREENVOLT	0,99
EDP	-0,04
IBERSOL	-0,30
EDP R	-0,52



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 602,22	2,19%	3,22%	6 635,00	5 591,09
CAC40	7 426,08	-0,01%	-1,55%	7 653,99	6 773,82
ESTX 50 PR	4 468,98	0,04%	-1,16%	4 593,11	3 980,94
XTRA DAX	16 689,81	0,01%	-0,37%	17 003,28	14 458,39
S&P 500	4 763,37	0,14%	-0,14%	4 793,30	3 808,86
IBEX 35	10 071,10	0,11%	-0,31%	10 301,30	8 501,20
NIKKEI 225	34 441,72	2,01%	2,92%	34 539,02	25 748,10

