

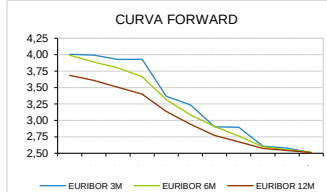
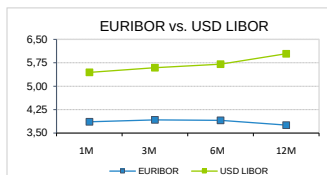
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

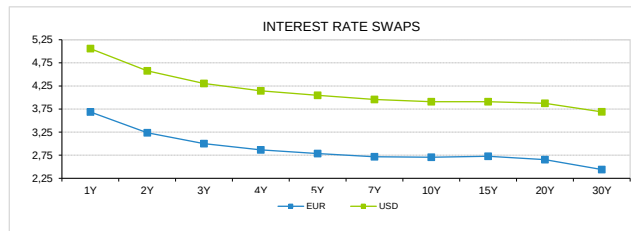
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8620	0	-3	1M	5,4431	0	1	5,1971	1,6154
3M	3,9220	-1	-2	3M	5,5946	0	2	5,2027	1,6884
6M	3,9060	0	-2	6M	5,7078	0	5	5,1412	1,5975
12M	3,7550	0	7	12M	6,0414	8	31	4,9554	1,5600

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6873	0	2	2,7738	2,4440	2,5020
2Y	3,2380	1	9	2,6433	2,4473	2,5297
3Y	3,0008	0	8	2,5780	2,4660	2,5550
4Y	2,8663	0	6	2,5480	2,4880	2,5840
5Y	2,7876	0	4	2,5390	2,5138	2,6146
7Y	2,7180	-1	0	2,5510	2,5670	2,6660
10Y	2,7062	-1	-2	2,6000	2,6290	2,6870
15Y	2,7260	-1	-5	2,6400	2,6144	2,5971
20Y	2,6556	-1	-5	2,5660	2,5065	2,4600
30Y	2,4402	-2	-6	2,3630	2,2990	2,2470

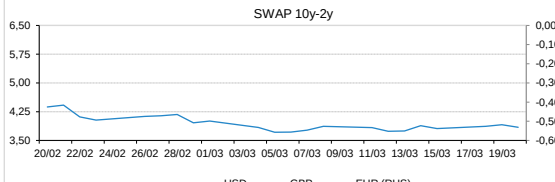
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	4,35
Índia	4,50



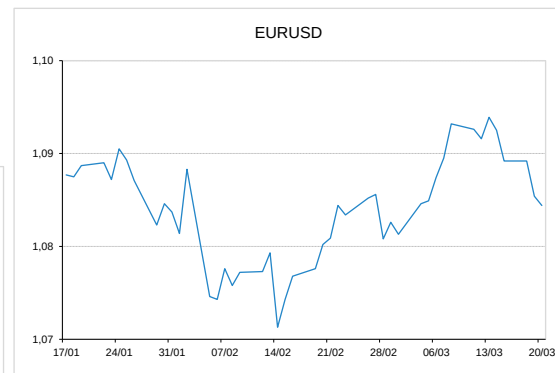
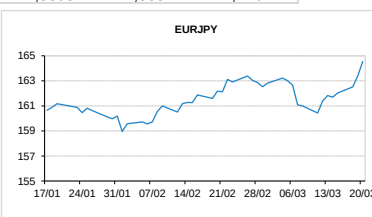
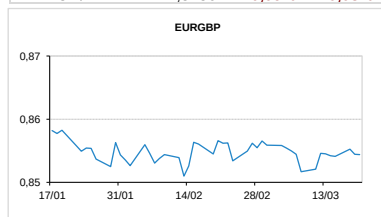
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0578	-2	4	4,0560	3,6720	3,6920
2Y	4,5760	-1	9	3,8780	3,6480	3,7060
3Y	4,3030	-1	8	3,8120	3,6620	3,7170
4Y	4,1436	-1	6	3,7670	3,6760	3,7350
5Y	4,0474	-1	5	3,7530	3,6880	3,7470
7Y	3,9562	-1	2	3,7470	3,7160	3,7830
10Y	3,9096	-1	-1	3,7680	3,7640	3,8210
15Y	3,9103	-1	-2	3,7980	3,7750	3,7920
20Y	3,8748	-1	-3	3,7650	3,7080	3,6800
30Y	3,6889	-1	-4	3,5840	3,5040	3,4430



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	85,88	-1,50	4,38	OT 2Y	2,775	0,03	13,50
JETFUEL	888,25	-3,75	-6,00	OT 5Y	2,666	0,00	-1,80
DIESEL	883,00	-1,25	-1,25	OT 10Y	3,079	0,00	-7,00
COBRE	8 972,00	-112,50	542,00	BUND 10Y	2,377	-0,29	5,30
ZINCO	2 479,10	-27,71	86,60	SCHATZ 2Y	3,085	1,51	16,70
OURO	2 158,26	0,67	133,85	T-NOTE 10Y	4,700	-1,68	-0,10
TRIGO	542,75	-9,75	-36,50	T-NOTE 2Y	4,823	-2,04	11,40
LICENÇA C02	60,17	-0,67	5,86	GILT 10Y	4,119	-3,72	-20,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0844	-0,09%	0,39%	1,0885	1,0928	1,1023
EUR/GBP	0,85438	0,01%	0,26%	0,8572	0,8601	0,8666
EUR/JPY	164,54	-0,71%	-1,43%	164,52	164,51	164,48
EUR/CHF	0,9676	-0,27%	-1,49%	0,9616	0,9560	0,9462
EUR/BRL	5,4357	0,57%	-1,99%	5,4988	5,5681	5,7086
EUR/PLN	4,3186	-0,09%	-0,08%	4,3393	4,3634	4,4264


FIXINGS CONTRA USD e EUR

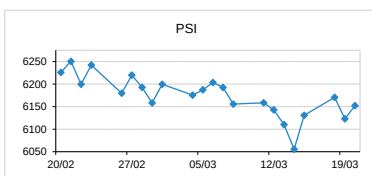
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0844	0,8544	164,54	0,9676	11,3759	7,4571	1,4719	1,66228	5,4357	11,5741
USD	0,9217	-	0,7871	151,67	0,8908	10,4860	6,8732	1,3581	1,5322	5,0076	10,6690

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,874	1,58	5,96
BCP	0,291	-1,05	6,01
CORT. AMORIM	9,510	0,85	4,05
CTT	3,915	9,51	12,18
EDP	3,486	0,35	-23,47
EDP R	12,885	1,74	-30,45
GALP	15,340	-0,26	14,99
GREENVOLT	8,170	0,25	-0,12
J MARTINS	18,880	-0,79	-18,06
MOTA ENGIL	4,855	3,41	22,60
NAVIGATOR	3,830	0,79	7,95
NOS	3,434	0,06	7,31
REN	2,150	0,70	-7,53
SEMAPA	13,880	1,91	3,58
SONAE SGPS	0,869	-0,80	-3,98
IBERSOL	6,580	-0,30	-1,50

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	9,51
MOTA ENGIL	3,41
SEMAPA	1,91
EDP R	1,74
ALTRI	1,58
GALP	-0,26
IBERSOL	-0,30
J MARTINS	-0,79
SONAE SGPS	-0,80
BCP	-1,05



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 152,21	0,48%	-3,82%	6 665,15	5 591,09
CAC40	8 161,41	-0,48%	8,20%	8 218,07	6 773,82
ESTX 50 PR	5 000,90	-0,14%	10,60%	5 031,82	3 980,94
XTRA DAX	18 015,13	0,15%	7,54%	18 044,49	14 458,39
S&P 500	5 178,98	0,01%	8,58%	5 189,26	3 909,16
IBEX 35	10 752,50	0,48%	6,44%	10 752,50	8 501,20
NIKKEI 225	40 003,60	0,66%	19,54%	40 472,11	26 945,67

