

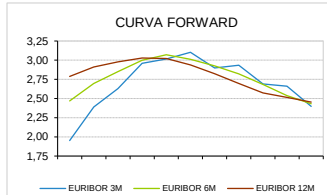
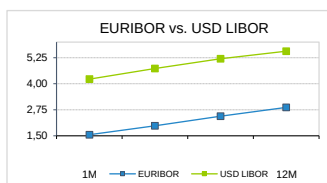
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

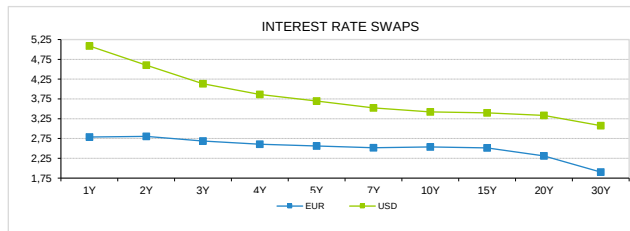
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,5520	3	15	1M	4,2214	0	36	3,3248	0,4000
3M	1,9770	-2	24	3M	4,7346	1	18	3,6046	0,5550
6M	2,4420	0	15	6M	5,2020	2	19	3,9860	0,6800
12M	2,8640	-1	4	12M	5,5641	5	-10	4,3657	1,0900

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7885	-1	-5	2,8160	2,3515	2,3970
2Y	2,8040	-2	-27	2,6370	2,3630	2,4015
3Y	2,6888	-2	-38	2,5430	2,3690	2,4380
4Y	2,6070	-2	-46	2,5020	2,3800	2,4740
5Y	2,5614	-2	-52	2,4820	2,4070	2,5113
7Y	2,5180	-1	-58	2,4750	2,4640	2,5270
10Y	2,5380	0	-61	2,5180	2,4920	2,4805
15Y	2,5120	1	-67	2,4530	2,3340	2,2100
20Y	2,3130	1	-68	2,2305	2,0755	1,9355
30Y	1,9025	1	-69	1,8280	1,6862	1,5600

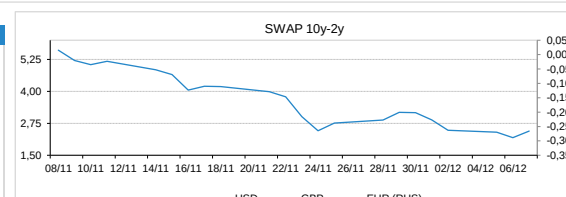
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,00
EUA	4,00
Reino Unido	3,00
Japão	0,10
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0876	-4	-14	4,0760	2,9868	3,0240
2Y	4,6041	-8	-47	3,6075	2,9710	3,0190
3Y	4,1356	-8	-65	3,3960	2,9890	3,0290
4Y	3,8631	-8	-72	3,2940	2,9945	3,0410
5Y	3,6974	-8	-75	3,2460	3,0060	3,0976
7Y	3,5218	-8	-79	3,1870	3,0480	3,1385
10Y	3,4207	-7	-81	3,2010	3,1424	3,1900
15Y	3,3988	-7	-80	3,2240	3,1415	3,1185
20Y	3,3320	-7	-78	3,1620	3,0728	2,9985
30Y	3,0747	-7	-76	2,9341	2,8079	2,7359

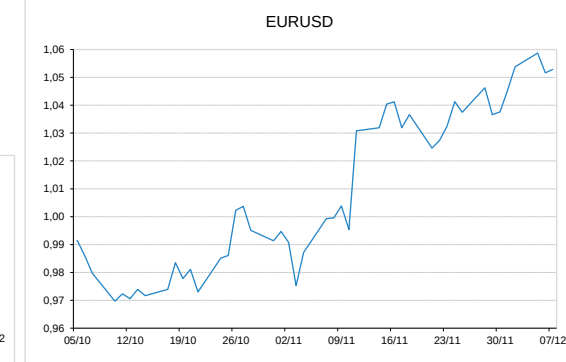
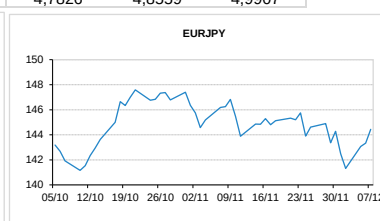


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,16	-1,19	-18,20	OT 2Y	2,142	-0,07	-1,70
JETFUEL	883,61	-37,52	-217,01	OT 5Y	2,121	-0,05	-58,20
DIESEL	854,17	-32,05	-251,45	OT 10Y	2,670	-0,05	-64,20
COBRE	8.405,00	30,50	322,50	BUND 10Y	1,430	-2,61	-64,20
ZINCO	3.177,00	35,25	288,00	SCHATZ 2Y	2,478	-5,18	-30,80
OURO	1.781,11	10,06	105,48	T-NOTE 10Y	4,178	-4,62	-56,50
TRIGO	748,00	19,00	-116,00	T-NOTE 2Y	4,475	-8,52	-52,40
LICENÇA C02	88,26	0,57	10,77	GILT 10Y	3,213	-2,95	-95,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0529	0,12%	5,36%	1,0602	1,0668	1,0792
EUR/GBP	0,86408	-0,28%	0,84%	0,8678	0,8717	0,8799
EUR/JPY	144,44	-0,77%	1,20%	144,43	144,42	144,40
EUR/CHF	0,9871	-0,11%	0,33%	0,9833	0,9789	0,9708
EUR/BRL	5,4893	-0,10%	-5,75%	5,6194	5,7513	6,0236
EUR/PLN	4,6919	-0,04%	-0,44%	4,7826	4,8559	4,9907



FIXINGS CONTRA USD e EUR

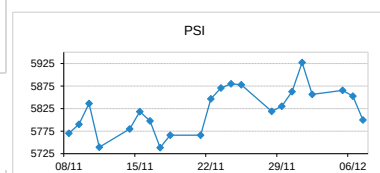
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0529	0,8641	144,44	0,9871	10,9079	7,4384	1,4328	1,56375	5,4893	10,5302
USD	0,9521	-	0,8202	136,69	0,9391	10,3607	7,0818	1,3610	1,4871	5,2185	10,0115

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,365	0,09	28,48
BCP	0,147	-1,28	3,97
CORT. AMORIM	8,820	-0,23	-21,81
CTT	3,220	-1,23	-29,31
EDP	4,593	-0,26	-4,95
EDP R	21,870	-0,46	-0,14
GALP	11,640	-3,68	36,62
J MARTINS	20,620	0,10	2,59
MOTA ENGIL	1,224	-1,13	-2,41
NAVIGATOR	3,856	-0,62	15,10
NOS	3,782	-1,92	10,91
REN	2,565	0,00	0,79
SEMAPA	13,780	0,29	17,78
SONAE SGPS	0,946	-0,84	-5,73
GREENVOLT	8,060	0,75	29,79

MAIORES GANHOS/PERDAS

Título	Variação %
GREENVOLT	0,75
SEMAPA	0,29
J MARTINS	0,10
ALTRI	0,09
MOTA ENGIL	-1,13
CTT	-1,23
BCP	-1,28
NOS	-1,92
GALP	-3,68



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.799,67	-0,91%	4,13%	6.370,78	5.128,86
CAC40	6.660,59	-0,41%	-6,88%	7.384,86	5.628,42
ESTX 50 PR	3.920,90	-0,46%	-8,78%	4.395,78	3.249,57
XTRA DAX	14.261,19	-0,57%	-10,22%	16.285,35	11.862,84
S&P 500	3.931,38	-0,26%	-17,52%	4.818,62	3.491,58
IBEX 35	8.302,80	-0,35%	-4,72%	8.992,70	7.189,60
NIKKEI 225	27.686,40	-0,72%	-3,84%	29.388,16	24.681,74

