

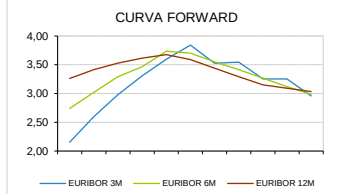
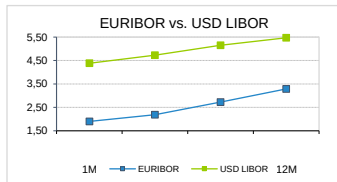
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

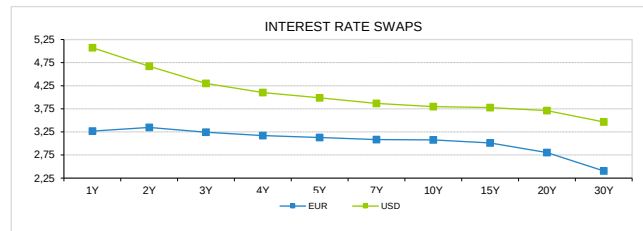
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9010	0	40	1M	4,3836	0	31	3,4321	0,7500
3M	2,1840	-2	20	3M	4,7299	0	-1	3,7364	0,9425
6M	2,7260	-3	28	6M	5,1511	0	-6	4,0960	1,2200
12M	3,2880	-4	40	12M	5,4703	3	-10	4,4732	1,5200

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2679	-2	46	3,4310	2,9520	2,9755
2Y	3,3471	-3	47	3,2330	2,9530	2,9631
3Y	3,2435	-3	46	3,1400	2,9470	2,9820
4Y	3,1693	-5	46	3,0960	2,9585	2,9970
5Y	3,1300	-6	46	3,0726	2,9700	3,0120
7Y	3,0850	-6	44	3,0500	2,9840	3,0160
10Y	3,0760	-7	40	3,0521	2,9895	2,9400
15Y	3,0110	-6	34	2,9565	2,8095	2,6625
20Y	2,8050	-7	31	2,7265	2,5570	2,4025
30Y	2,4060	-6	29	2,3270	2,1820	2,0480

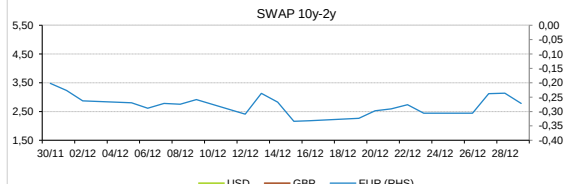
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,50
EUA	4,50
Reino Unido	3,50
Japão	0,10
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0736	0	-10	4,2341	3,4574	3,4900
2Y	4,6696	0	-12	3,8630	3,4590	3,5161
3Y	4,3010	-1	-7	3,7408	3,4851	3,5115
4Y	4,1019	-1	-2	3,6816	3,4933	3,5270
5Y	3,9897	-1	2	3,6488	3,4885	3,5709
7Y	3,8678	-3	6	3,6030	3,5449	3,5980
10Y	3,7978	-5	9	3,6150	3,5925	3,6299
15Y	3,7783	-6	9	3,6433	3,5779	3,5635
20Y	3,7130	-6	10	3,5778	3,4865	3,4130
30Y	3,4660	-6	11	3,3295	3,2295	3,1495

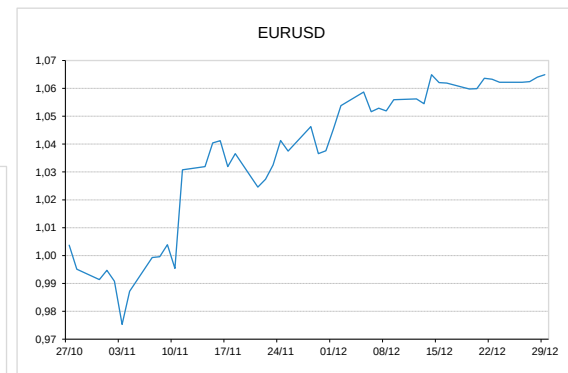
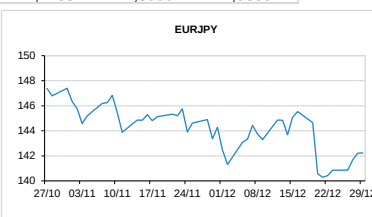


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	82,25	-1,01	-2,00	OT 2Y	2,657	0,06	54,20
JETFUEL	1.006,53	-22,47	76,76	OT 5Y	2,852	-0,03	56,80
DIESEL	972,50	-22,03	64,67	OT 10Y	3,433	-0,06	59,20
COBRE	8.423,00	93,50	484,00	BUND 10Y	2,162	-6,29	59,40
ZINCO	3.020,00	37,00	79,50	SCHATZ 2Y	3,090	-3,27	52,30
OURO	1.816,02	11,67	66,17	T-NOTE 10Y	4,451	-2,37	6,90
TRIGO	773,25	-12,25	-8,25	T-NOTE 2Y	4,621	1,83	-6,70
LICENÇA C02	84,60	-1,45	0,15	GILT 10Y	4,013	2,20	71,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0649	0,08%	2,73%	1,0716	1,0773	1,0866
EUR/GBP	0,88549	-0,55%	-2,63%	0,8891	0,8923	0,8983
EUR/JPY	142,24	-0,02%	0,79%	142,23	142,22	142,20
EUR/CHF	0,9851	0,07%	0,01%	0,9817	0,9776	0,9689
EUR/BRL	5,6015	-0,33%	-2,62%	5,7363	5,8658	6,1093
EUR/PLN	4,6787	0,18%	-0,06%	4,7458	4,8090	4,9350



FIXINGS CONTRA USD e EUR

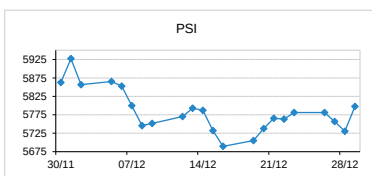
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0649	0,8855	142,24	0,9851	11,1485	7,4362	1,4451	1,57426	5,6015	10,5315
USD	0,9375	-	0,8293	133,205	0,9234	10,4528	6,9714	1,3569	1,4781	5,2518	9,8852

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,040	0,60	20,70
BCP	0,149	3,92	5,46
CORT. AMORIM	8,860	1,49	-20,63
CTT	3,080	1,48	-32,38
EDP	4,734	1,07	-2,03
EDP R	20,950	1,40	-4,34
GALP	12,715	0,16	49,24
GREENVOLT	8,040	1,13	29,47
J MARTINS	20,400	0,69	1,49
MOTA ENGIL	1,178	1,20	-6,07
NAVIGATOR	3,482	0,46	9,95
NOS	3,844	1,75	12,73
REN	2,550	0,59	0,20
SEMAPA	12,540	1,29	17,96
SONAE SGPS	0,938	1,19	-6,48

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	3,92
NOS	1,75
CORT. AMORI	1,49
CTT	1,48
EDP R	1,40



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.797,76	1,18%	4,10%	6.370,78	5.128,86
CAC40	6.573,47	0,97%	-8,10%	7.384,86	5.628,42
ESTX 50 PR	3.850,07	1,08%	-10,43%	4.395,78	3.249,57
XTRA DAX	14.071,72	1,05%	-11,41%	16.285,35	11.862,84
S&P 500	3.850,25	1,75%	-19,24%	4.818,62	3.491,58
IBEX 35	8.318,30	0,72%	-4,54%	8.992,70	7.189,60
NIKKEI 225	26.093,67	-0,94%	-9,37%	29.388,16	24.681,74

