

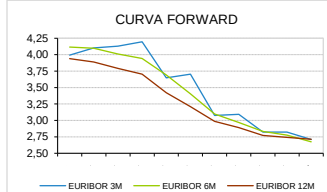
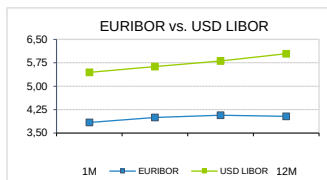
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

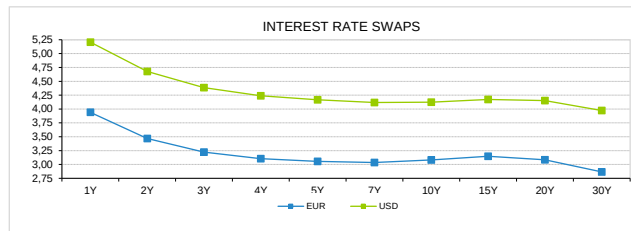
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8390	5	-2	1M	5,4441	0	-1	5,1983	1,6705
3M	4,0020	1	3	3M	5,6310	-2	-3	5,2293	1,6975
6M	4,0710	-1	-3	6M	5,8090	-5	-8	5,2501	1,7450
12M	4,0330	1	-14	12M	6,0414	8	31	5,1513	1,8675

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9405	-3	-17	2,9845	2,7425	2,9425
2Y	3,4690	-5	-29	2,8470	2,7870	2,9850
3Y	3,2223	-5	-32	2,8120	2,8220	3,0320
4Y	3,1060	-5	-32	2,8180	2,8850	3,0710
5Y	3,0552	-5	-31	2,8435	2,9300	3,1123
7Y	3,0360	-5	-30	2,9040	2,9960	3,1580
10Y	3,0810	-4	-28	3,0060	3,1070	3,2068
15Y	3,1480	-4	-26	3,0798	3,0965	3,0980
20Y	3,0848	-3	-23	3,0078	2,9784	2,9415
30Y	2,8660	-3	-21	2,7730	2,7510	2,7050

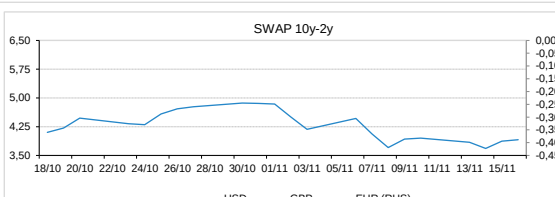
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,50



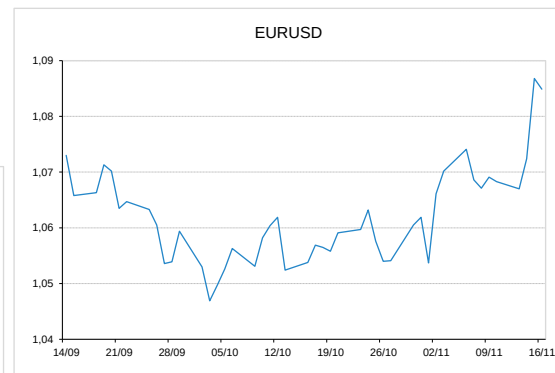
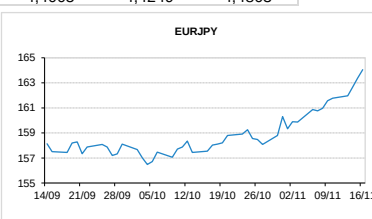
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,2070	-4	-20	4,1180	3,7780	3,9610
2Y	4,6770	-7	-30	3,9430	3,8090	3,9850
3Y	4,3867	-7	-31	3,8900	3,8580	4,0140
4Y	4,2388	-7	-31	3,8790	3,8940	4,0450
5Y	4,1661	-7	-30	3,8940	3,9270	4,0690
7Y	4,1190	-7	-29	3,9320	3,9870	4,1260
10Y	4,1234	-7	-26	4,0010	4,0700	4,1790
15Y	4,1725	-6	-23	4,0790	4,1050	4,1490
20Y	4,1520	-6	-21	4,0650	4,0430	4,0255
30Y	3,9729	-5	-17	3,8800	3,8260	3,7780



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,06	-3,12	-10,21	OT 2Y	3,082	-0,12	-22,00
JETFUEL	941,50	2,50	-82,00	OT 5Y	2,925	-0,05	-36,90
DIESEL	846,50	-4,25	-113,00	OT 10Y	3,241	-0,09	-36,80
COBRE	8 276,50	30,50	316,50	BUND 10Y	2,464	-3,57	-28,50
ZINCO	2 661,20	57,21	217,70	SCHATZ 2Y	3,282	-4,80	-14,90
OURO	1 981,49	21,65	61,29	T-NOTE 10Y	4,887	-6,08	-30,80
TRIGO	581,50	-6,50	-23,00	T-NOTE 2Y	5,143	-7,01	-31,00
LICENÇA C02	77,35	-2,39	-6,00	GILT 10Y	4,394	-7,27	-48,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0849	-0,17%	2,95%	1,0893	1,0936	1,1030
EUR/GBP	0,8752	-0,38%	-1,11%	0,8782	0,8812	0,8879
EUR/JPY	164,05	-0,40%	-3,97%	164,03	164,02	163,99
EUR/CHF	0,9638	-0,05%	-1,36%	0,9580	0,9526	0,9431
EUR/BRL	5,2981	-0,13%	0,43%	5,3710	5,4442	5,5988
EUR/PLN	4,3743	0,39%	1,75%	4,4005	4,4249	4,4803


FIXINGS CONTRA USD e EUR

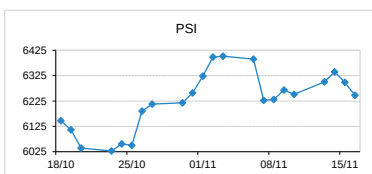
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0849	0,8752	164,05	0,9638	11,5129	7,4586	1,4934	1,67836	5,2981	11,8619
USD	0,9194	-	0,804	150,43	0,8874	10,5650	6,8576	1,3744	1,5427	4,8574	10,8810

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,426	-1,56	5,21
BCP	0,282	-0,91	92,83
CORT. AMORIM	9,180	0,55	5,28
CTT	3,535	-0,56	14,77
EDP	4,270	0,97	-8,29
EDP R	16,415	0,92	-20,24
GALP	13,345	-2,80	5,83
GREENVOLT	6,670	0,15	-14,49
J MARTINS	22,020	-0,45	9,12
MOTA ENGIL	3,185	-0,16	172,22
NAVIGATOR	3,694	-0,75	6,95
NOS	3,432	-0,41	-5,85
REN	2,405	-0,62	-4,56
SEMAPA	13,460	-0,59	8,90
SONAE SGPS	0,914	-3,59	-2,25
IBERSOL	6,680	0,00	21,01

MAIORES GANHOS/PERDAS

Título	Variação %
EDP	0,97
EDP R	0,92
CORT. AMORI	0,55
GREENVOLT	0,15
NAVIGATOR	-0,75
BCP	-0,91
ALTRI	-1,56
GALP	-2,80
SONAE SGPS	-3,59



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 247,63	-0,81%	9,11%	6 445,78	5 591,09
CAC40	7 168,40	-0,57%	10,73%	7 581,26	6 388,23
ESTX 50 PR	4 302,45	-0,30%	13,41%	4 491,51	3 767,26
XTRA DAX	15 786,61	0,24%	13,38%	16 528,97	13 791,52
S&P 500	4 488,38	-0,30%	16,92%	4 607,07	3 764,49
IBEX 35	9 675,90	0,37%	17,58%	9 741,90	7 986,10
NIKKEI 225	33 424,41	-0,28%	28,09%	33 772,89	25 661,89

