

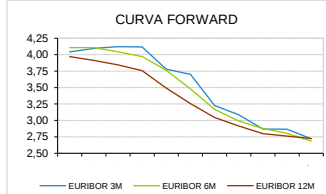
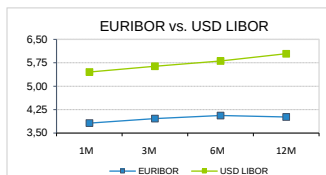
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

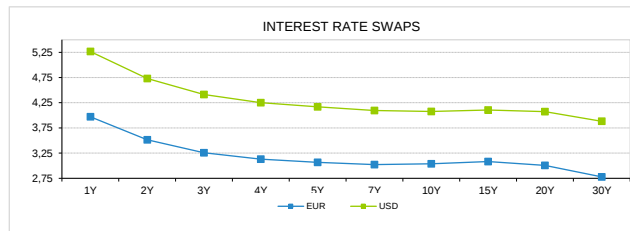
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8180	0	-5	1M	5,4553	1	1	5,2007	1,6967
3M	3,9620	-1	-1	3M	5,6396	1	-2	5,2315	1,7300
6M	4,0630	-1	-4	6M	5,8084	1	-9	5,2484	1,7300
12M	4,0160	-1	-17	12M	6,0414	8	31	5,1452	1,8300

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9716	2	-13	3,0440	2,7233	2,8677
2Y	3,5154	4	-25	2,8860	2,7603	2,9000
3Y	3,2585	3	-30	2,8330	2,7980	2,9360
4Y	3,1300	3	-33	2,8260	2,8290	2,9720
5Y	3,0680	2	-35	2,8330	2,8648	3,0080
7Y	3,0230	1	-37	2,8710	2,9370	3,0746
10Y	3,0398	-1	-40	2,9480	3,0180	3,0950
15Y	3,0842	-2	-39	3,0040	2,9955	2,9810
20Y	3,0068	-3	-37	2,9194	2,8695	2,8240
30Y	2,7787	-3	-34	2,7057	2,6460	2,5930

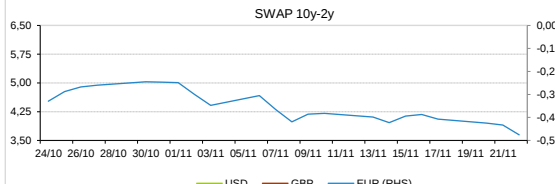
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,50



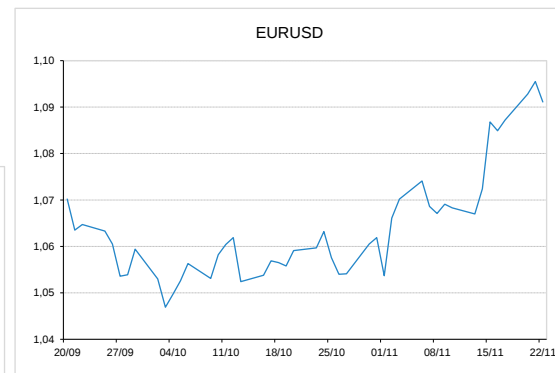
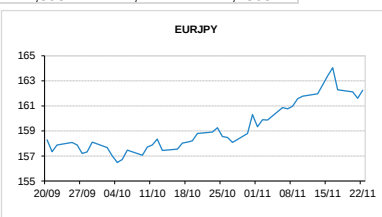
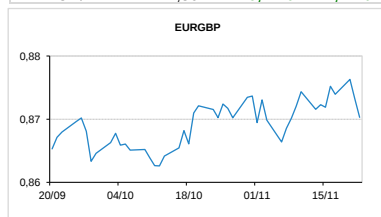
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,2664	3	-10	4,1650	3,7550	3,8700
2Y	4,7305	4	-18	3,9490	3,7780	3,8870
3Y	4,4129	4	-27	3,8860	3,8075	3,9150
4Y	4,2522	5	-32	3,8670	3,8300	3,9440
5Y	4,1685	5	-36	3,8670	3,8570	3,9680
7Y	4,0965	4	-41	3,8860	3,9090	4,0230
10Y	4,0782	3	-43	3,9400	3,9800	4,0650
15Y	4,1053	2	-44	4,0000	4,0050	4,0280
20Y	4,0747	1	-42	3,9730	3,9350	3,9060
30Y	3,8818	0	-41	3,7820	3,7170	3,6600



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	79,35	-3,10	-11,54	OT 2Y	3,128	0,07	-12,80
JETFUEL	929,50	-2,50	-89,50	OT 5Y	2,905	0,01	-33,40
DIESEL	858,50	4,25	-95,75	OT 10Y	3,217	0,00	-36,50
COBRE	8 470,00	18,50	500,50	BUND 10Y	2,440	0,10	-30,20
ZINCO	2 556,00	-14,00	112,00	SCHATZ 2Y	3,345	2,78	-4,60
OURO	1 990,50	-7,79	9,10	T-NOTE 10Y	5,248	1,76	-28,40
TRIGO	585,50	2,75	-28,00	T-NOTE 2Y	6,834	4,07	-8,10
LICENÇA C02	75,10	-0,27	-6,31	GILT 10Y	4,411	7,86	-60,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0911	-0,40%	2,96%	1,0956	1,0999	1,1094
EUR/GBP	0,8703	0,34%	0,14%	0,8733	0,8763	0,8831
EUR/JPY	162,25	-0,39%	-2,06%	162,23	162,22	162,19
EUR/CHF	0,9625	0,17%	-1,22%	0,9566	0,9512	0,9413
EUR/BRL	5,3144	0,60%	0,63%	5,3894	5,4652	5,6161
EUR/PLN	4,3674	0,12%	2,11%	4,3957	4,4212	4,4808


FIXINGS CONTRA USD e EUR

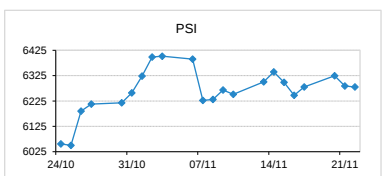
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0911	0,8703	162,25	0,9625	11,4267	7,4547	1,4929	1,66335	5,3144	11,7411
USD	0,9203	-	0,8027	149,68	0,8858	10,5269	6,8606	1,3745	1,5307	4,8933	10,8016

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,842	1,21	15,10
BCP	0,291	-1,09	98,43
CORT. AMORIM	9,090	0,44	4,24
CTT	3,540	0,57	14,94
EDP	4,270	0,78	-8,29
EDP R	15,950	0,95	-22,50
GALP	13,255	-1,49	5,11
GREENVOLT	6,775	1,42	-13,14
J MARTINS	21,920	0,00	8,62
MOTA ENGIL	3,270	0,62	179,49
NAVIGATOR	3,776	0,16	9,32
NOS	3,400	0,24	-6,72
REN	2,410	0,21	-4,37
SEMAPA	13,460	-0,15	8,90
SONAE SGPS	0,930	0,87	-0,59
IBERSOL	6,640	0,30	20,29

MAIORES GANHOS/PERDAS

Título	Variação %
GREENVOLT	1,42
ALTRI	1,21
EDP R	0,95
SONAE SGPS	0,87
EDP	0,78
SEMAPA	-0,15
BCP	-1,09
GALP	-1,49



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 280,45	-0,06%	9,68%	6 445,78	5 591,09
CAC40	7 260,73	0,43%	12,16%	7 581,26	6 388,23
ESTX 50 PR	4 352,02	0,46%	14,72%	4 491,51	3 767,26
XTRA DAX	15 957,82	0,36%	14,61%	16 528,97	13 791,52
S&P 500	4 555,55	0,38%	18,65%	4 607,07	3 764,49
IBEX 35	9 887,40	0,61%	20,15%	9 897,20	8 059,50
NIKKEI 225	33 451,83	0,29%	28,19%	33 853,46	25 661,89

