

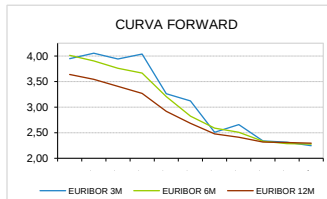
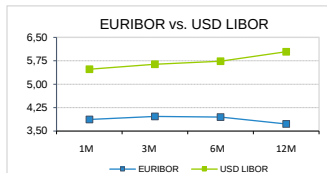
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

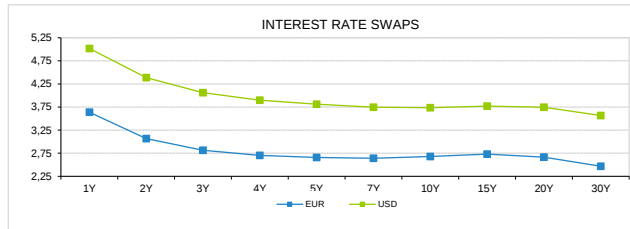
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8720	1	2	1M	5,4803	1	4	5,2029	1,6106
3M	3,9690	2	0	3M	5,6417	0	1	5,2308	1,7250
6M	3,9480	0	-12	6M	5,7383	-1	-9	5,2306	1,6900
12M	3,7270	0	-30	12M	6,0414	8	31	5,0967	1,7200

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6380	-1	-33	2,4820	2,3585	2,5590
2Y	3,0655	-1	-46	2,3900	2,4050	2,5975
3Y	2,8142	-2	-47	2,3790	2,4700	2,6360
4Y	2,7040	-2	-47	2,3970	2,5000	2,6690
5Y	2,6570	-2	-47	2,4290	2,5405	2,7000
7Y	2,6413	-2	-47	2,4950	2,6230	2,7620
10Y	2,6778	0	-48	2,5880	2,6920	2,7730
15Y	2,7300	0	-49	2,6520	2,6740	2,6705
20Y	2,6660	1	-47	2,5830	2,5625	2,5300
30Y	2,4690	2	-44	2,4010	2,3650	2,3250

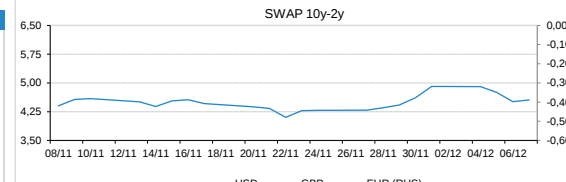
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,50



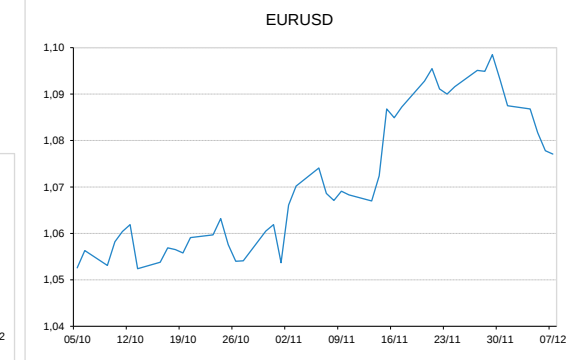
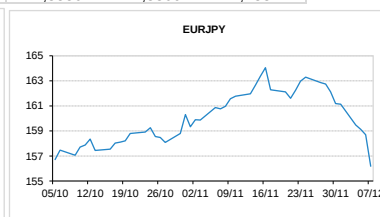
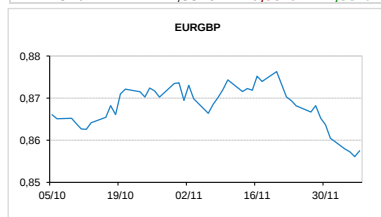
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0184	-2	-25	3,7200	3,4060	3,5310
2Y	4,3870	-2	-37	3,5405	3,4190	3,5560
3Y	4,0606	-1	-41	3,4970	3,4550	3,5850
4Y	3,8981	0	-43	3,4820	3,4850	3,6160
5Y	3,8123	1	-44	3,4910	3,5150	3,6430
7Y	3,7457	1	-46	3,5230	3,5730	3,6950
10Y	3,7353	1	-46	3,5880	3,6470	3,7420
15Y	3,7695	1	-46	3,6580	3,6800	3,7160
20Y	3,7458	1	-46	3,6440	3,6200	3,5980
30Y	3,5662	1	-45	3,4640	3,4120	3,3630



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	74,18	-0,12	-7,13	OT 2Y	2,716	0,02	-36,20
JETFUEL	813,00	-36,75	-154,25	OT 5Y	2,508	-0,02	-50,60
DIESEL	782,75	-24,50	-121,25	OT 10Y	2,848	-0,01	-54,40
COBRE	8 247,00	-48,50	48,00	BUND 10Y	2,042	-1,11	-46,40
ZINCO	2 425,85	6,60	-147,40	SCHATZ 2Y	2,758	0,00	-34,80
OURO	2 025,69	0,14	56,24	T-NOTE 10Y	4,600	0,18	-31,40
TRIGO	639,25	5,75	43,25	T-NOTE 2Y	4,694	-1,43	-29,50
LICENÇA C02	70,01	1,19	-5,24	GILT 10Y	4,164	1,49	-37,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0771	-0,06%	0,80%	1,0813	1,0858	1,0957
EUR/GBP	0,8575	-0,16%	1,29%	0,8603	0,8636	0,8718
EUR/JPY	156,18	1,61%	2,94%	156,16	156,15	156,13
EUR/CHF	0,9451	-0,38%	1,88%	0,9395	0,9343	0,9260
EUR/BRL	5,2915	-0,29%	-1,39%	5,3646	5,4388	5,5971
EUR/PLN	4,3320	-0,09%	2,88%	4,3556	4,3809	4,4381


FIXINGS CONTRA USD e EUR

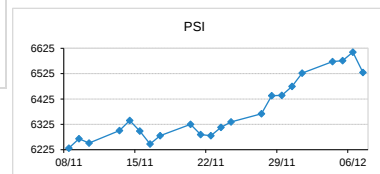
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0771	0,8575	156,18	0,9451	11,2237	7,4551	1,4676	1,63564	5,2915	11,7420
USD	0,9274	-	0,7954	144,01	0,8765	10,4079	6,9141	1,3602	1,5175	4,9079	10,8810

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,752	-0,50	12,96
BCP	0,307	-5,77	109,84
CORT. AMORIM	9,070	0,00	4,01
CTT	3,515	-0,57	14,12
EDP	4,504	-0,02	-3,26
EDP R	17,500	-0,60	-14,97
GALP	13,340	-0,56	5,79
GREENVOLT	7,415	2,63	-4,94
J MARTINS	23,580	-0,17	16,85
MOTA ENGIL	4,035	-0,62	244,87
NAVIGATOR	3,720	-0,27	7,70
NOS	3,340	-0,60	-8,37
REN	2,435	-0,20	-3,37
SEMAPA	13,460	0,15	8,90
SONAE SGPS	0,922	-0,59	-1,44
IBERSOL	6,760	0,60	22,46

MAIORES GANHOS/PERDAS

Título	Variação %
GREENVOLT	2,63
IBERSOL	0,60
SEMAPA	0,15
SONAE SGPS	-0,59
NOS	-0,60
EDP R	-0,60
MOTA ENGIL	-0,62
BCP	-5,77



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 529,49	-1,22%	14,03%	6 635,00	5 591,09
CAC40	7 428,52	-0,10%	14,75%	7 581,26	6 388,23
ESTX 50 PR	4 473,77	-0,21%	17,93%	4 495,30	3 767,26
XTRA DAX	16 628,99	-0,16%	19,43%	16 727,07	13 791,52
S&P 500	4 578,97	0,65%	19,26%	4 607,07	3 764,49
IBEX 35	10 146,00	-1,09%	23,29%	10 301,30	8 059,50
NIKKEI 225	32 858,31	-1,76%	25,92%	33 853,46	25 661,89

