

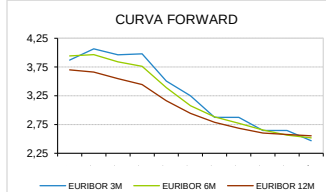
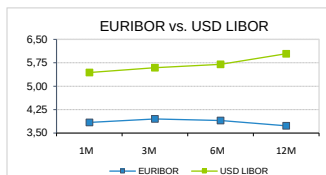
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

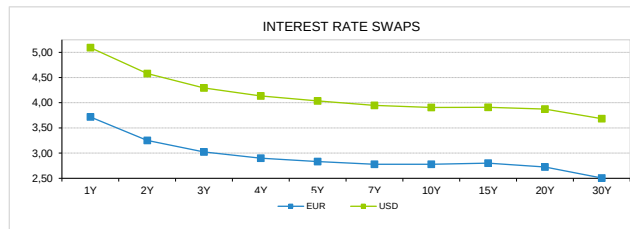
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8430	-1	-3	1M	5,4386	0	-1	5,1979	1,6567
3M	3,9520	2	7	3M	5,5922	1	1	5,2114	1,6702
6M	3,9010	-1	3	6M	5,7018	2	9	5,1885	1,5850
12M	3,7320	-1	14	12M	6,0414	8	31	5,0354	1,5250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,7181	3	19	2,7755	2,5110	2,5980
2Y	3,2523	6	30	2,6650	2,5262	2,6300
3Y	3,0238	7	28	2,6090	2,5330	2,6600
4Y	2,9008	7	24	2,5920	2,5750	2,6880
5Y	2,8328	8	21	2,5970	2,6038	2,7175
7Y	2,7775	8	15	2,6200	2,6407	2,7440
10Y	2,7787	8	10	2,6800	2,7230	2,7835
15Y	2,8017	8	5	2,7190	2,7005	2,6800
20Y	2,7257	8	3	2,6398	2,5862	2,5360
30Y	2,5065	8	1	2,4143	2,3720	2,3210

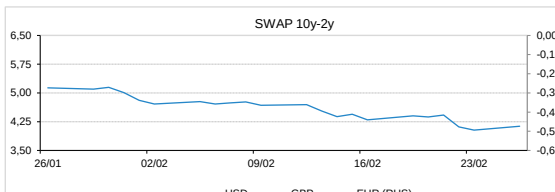
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	4,35
Índia	4,50



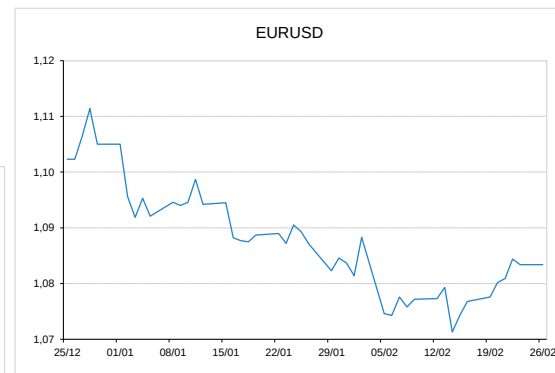
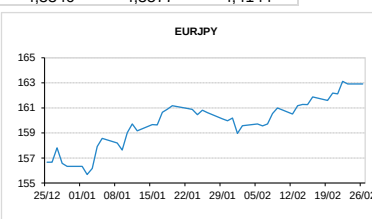
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0939	1	29	4,0260	3,6690	3,6940
2Y	4,5793	2	37	3,8490	3,6400	3,7090
3Y	4,2949	2	35	3,7910	3,6575	3,7170
4Y	4,1348	2	30	3,7480	3,6730	3,7300
5Y	4,0378	2	26	3,7380	3,6840	3,7440
7Y	3,9490	3	19	3,7360	3,7120	3,7835
10Y	3,9047	3	13	3,7590	3,7630	3,8240
15Y	3,9086	3	8	3,7940	3,7760	3,7950
20Y	3,8730	3	5	3,7610	3,7070	3,6780
30Y	3,6834	3	2	3,5770	3,4990	3,4390



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	82,20	0,58	-0,75	OT 2Y	2,726	0,07	32,90
JETFUEL	875,75	0,50	-43,50	OT 5Y	2,722	0,07	20,20
DIESEL	861,75	-2,50	28,50	OT 10Y	3,165	0,07	5,20
COBRE	8 559,00	-17,00	162,50	BUND 10Y	2,324	6,63	19,40
ZINCO	2 379,75	20,00	-139,74	SCHATZ 2Y	3,305	5,55	43,50
OURO	2 028,08	-7,32	9,56	T-NOTE 10Y	4,771	2,25	19,40
TRIGO	568,00	-1,00	-42,75	T-NOTE 2Y	5,026	2,67	44,50
LICENÇA C02	54,02	1,80	-9,56	GILT 10Y	4,290	3,64	9,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0834	-0,09%	-0,35%	1,0874	1,0918	1,1016
EUR/GBP	0,8534	0,33%	0,18%	0,8561	0,8592	0,8662
EUR/JPY	162,91	0,13%	-1,25%	162,89	162,88	162,85
EUR/CHF	0,9554	-0,20%	-1,84%	0,9497	0,9440	0,9340
EUR/BRL	5,4125	-0,16%	-1,52%	5,4832	5,5558	5,7059
EUR/PLN	4,3141	-0,10%	1,28%	4,3346	4,3577	4,4144


FIXINGS CONTRA USD e EUR

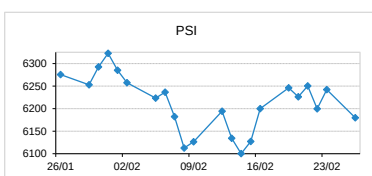
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0834	0,8534	162,91	0,9554	11,1615	7,4540	1,4666	1,65998	5,4125	11,4089
USD	0,9216	-	0,7885	150,73	0,8806	10,2922	6,8696	1,3516	1,5293	4,9805	10,5172

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,470	-0,49	-2,83
BCP	0,274	-0,90	-0,18
CORT. AMORIM	9,600	-1,44	5,03
CTT	3,680	-0,81	5,44
EDP	3,670	-1,42	-19,43
EDP R	12,960	-2,78	-30,04
GALP	14,520	-0,34	8,85
GREENVOLT	8,100	0,00	-0,98
J MARTINS	21,960	-1,17	-4,69
MOTA ENGIL	5,490	0,18	38,64
NAVIGATOR	3,648	-2,20	2,82
NOS	3,220	-0,74	0,62
REN	2,205	-0,68	-5,16
SEMAPA	14,060	0,29	4,93
SONAE SGPS	0,863	-1,37	-4,59
IBERSOL	6,740	1,51	0,90

MAIORES GANHOS/PERDAS

Título	Variação %
IBERSOL	1,51
SEMAPA	0,29
MOTA ENGIL	0,18
SONAE SGPS	-1,37
EDP	-1,42
CORT. AMORI	-1,44
NAVIGATOR	-2,20
EDP R	-2,78



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 179,67	-1,00%	-3,39%	6 665,15	5 591,09
CAC40	7 929,82	-0,46%	5,13%	7 976,40	6 773,82
ESTX 50 PR	4 864,29	-0,17%	7,58%	4 881,66	3 980,94
XTRA DAX	17 423,23	0,02%	4,01%	17 460,53	14 458,39
S&P 500	5 083,48	-0,11%	6,57%	5 111,06	3 808,86
IBEX 35	10 138,40	0,08%	0,36%	10 301,30	8 501,20
NIKKEI 225	39 233,71	0,35%	17,24%	39 388,08	26 632,92

