

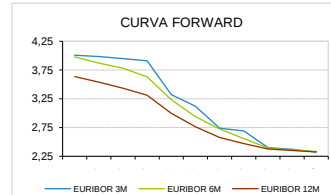
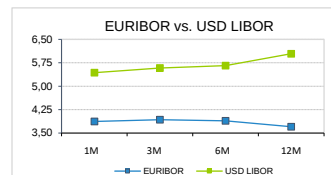
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

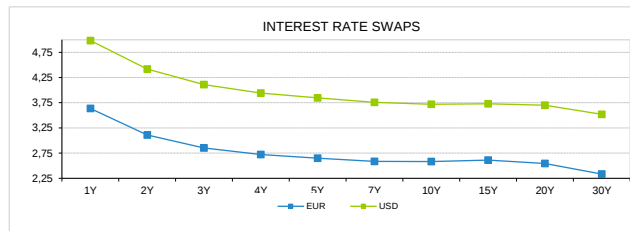
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8710	-1	4	1M	5,4332	0	0	5,1970	1,6327
3M	3,9280	-1	4	3M	5,5825	0	2	5,2083	1,6894
6M	3,8920	-1	-1	6M	5,6581	-1	6	5,1633	1,6250
12M	3,7030	-4	5	12M	6,0414	8	31	4,9873	1,5075

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6367	2	2	2,5747	2,3069	2,3930
2Y	3,1116	3	2	2,4510	2,3226	2,4191
3Y	2,8540	3	-2	2,4020	2,3470	2,4480
4Y	2,7230	4	-5	2,3880	2,3720	2,4760
5Y	2,6493	4	-8	2,3890	2,3973	2,5070
7Y	2,5871	4	-12	2,4130	2,4550	2,5626
10Y	2,5819	3	-15	2,4720	2,5210	2,5870
15Y	2,6100	2	-17	2,5220	2,5120	2,4996
20Y	2,5433	2	-16	2,4525	2,4055	2,3630
30Y	2,3340	2	-17	2,2580	2,2020	2,1550

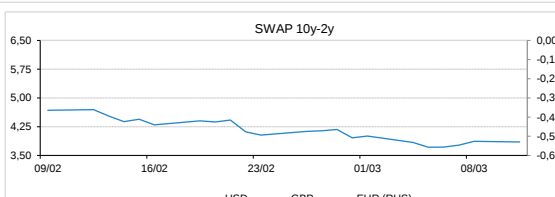
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	4,35
Índia	4,50



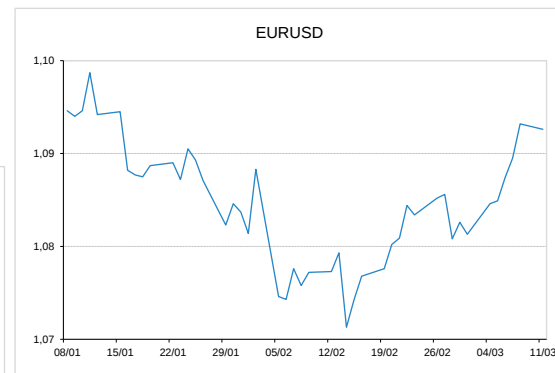
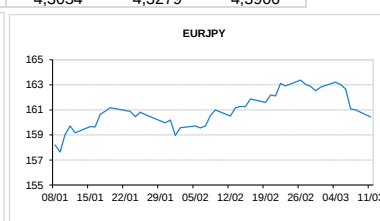
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,9851	2	8	3,8140	3,4450	3,5030
2Y	4,4170	4	8	3,6280	3,4370	3,5220
3Y	4,1096	4	4	3,5690	3,4580	3,5360
4Y	3,9423	4	0	3,5360	3,4780	3,5550
5Y	3,8459	3	-3	3,5295	3,4940	3,5735
7Y	3,7585	2	-7	3,5360	3,5310	3,6140
10Y	3,7201	2	-10	3,5700	3,5860	3,6530
15Y	3,7296	1	-11	3,6110	3,6020	3,6270
20Y	3,6995	1	-12	3,5840	3,5390	3,5200
30Y	3,5203	1	-13	3,4120	3,3410	3,2870



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	82,45	0,37	0,84	OT 2Y	2,633	0,08	8,80
JETFUEL	841,25	-16,75	-81,75	OT 5Y	2,550	0,06	-6,10
DIESEL	835,50	-19,00	-68,50	OT 10Y	2,961	0,04	-20,20
COBRE	8 568,00	-61,00	386,00	BUND 10Y	2,236	3,39	-1,80
ZINCO	2 497,30	-7,20	187,55	SCHATZ 2Y	2,943	4,25	20,50
OURO	2 180,10	1,15	155,84	T-NOTE 10Y	4,533	0,55	-4,10
TRIGO	547,00	9,25	-52,25	T-NOTE 2Y	4,631	3,86	16,40
LICENÇA C02	56,19	-2,20	-2,60	GILT 10Y	4,044	-1,11	-20,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0926	-0,05%	1,42%	1,0967	1,1010	1,1104
EUR/GBP	0,85208	-0,05%	0,21%	0,8548	0,8579	0,8648
EUR/JPY	160,43	0,35%	0,05%	160,41	160,40	160,37
EUR/CHF	0,9595	0,05%	-1,69%	0,9537	0,9482	0,9387
EUR/BRL	5,4322	0,32%	-1,62%	5,4968	5,5686	5,7071
EUR/PLN	4,2828	0,39%	0,69%	4,3034	4,3279	4,3906


FIXINGS CONTRA USD e EUR

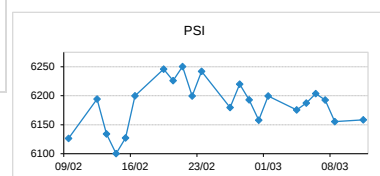
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0926	0,8521	160,43	0,9595	11,1971	7,4563	1,4730	1,65302	5,4322	11,4300
USD	0,9154	-	0,7803	147,01	0,8785	10,2434	6,8255	1,3493	1,5138	4,9661	10,4704

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,566	0,57	-0,74
BCP	0,268	1,28	-2,19
CORT. AMORIM	9,480	1,07	3,72
CTT	3,590	0,00	2,87
EDP	3,798	0,03	-16,62
EDP R	14,185	0,21	-23,43
GALP	14,475	0,03	8,51
GREENVOLT	8,150	0,00	-0,37
J MARTINS	19,810	-1,54	-14,02
MOTA ENGIL	5,020	-0,79	26,77
NAVIGATOR	3,834	0,26	8,06
NOS	3,436	0,06	7,37
REN	2,215	-1,12	-4,73
SEMAPA	13,660	0,00	1,94
SONAE SGPS	0,881	0,63	-2,65
IBERSOL	6,500	0,31	-2,69

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	1,28
CORT. AMORI	1,07
SONAE SGPS	0,63
ALTRI	0,57
IBERSOL	0,31
MOTA ENGIL	-0,79
REN	-1,12
J MARTINS	-1,54



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 158,39	0,05%	-3,72%	6 665,15	5 591,09
CAC40	8 019,73	-0,10%	6,32%	8 048,09	6 773,82
ESTX 50 PR	4 930,42	-0,62%	9,05%	4 986,57	3 980,94
XTRA DAX	17 746,27	-0,38%	5,94%	17 879,11	14 458,39
S&P 500	5 114,91	-0,18%	7,23%	5 189,26	3 808,86
IBEX 35	10 325,70	0,19%	2,21%	10 366,90	8 501,20
NIKKEI 225	38 820,49	-2,19%	16,01%	40 472,11	26 632,92

