

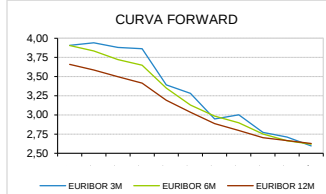
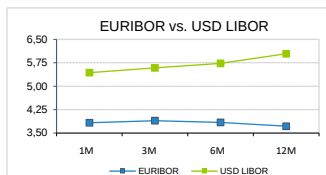
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

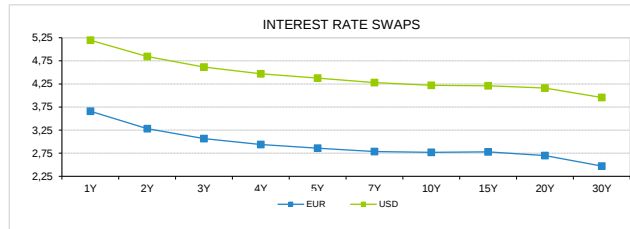
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8280	-3	-3	1M	5,4334	0	-1	5,1989	1,4056
3M	3,8950	-1	-3	3M	5,5885	1	0	5,1880	1,4400
6M	3,8420	0	-7	6M	5,7331	2	4	5,1332	1,3400
12M	3,7200	2	1	12M	6,0414	8	31	5,0113	1,3700

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6595	0	-5	2,8855	2,5280	2,5645
2Y	3,2805	-1	3	2,7552	2,5245	2,5895
3Y	3,0680	-2	5	2,6790	2,5518	2,6190
4Y	2,9392	-2	6	2,6410	2,5560	2,6448
5Y	2,8575	-3	5	2,6270	2,5788	2,6710
7Y	2,7857	-3	5	2,6328	2,6420	2,7290
10Y	2,7705	-4	5	2,6730	2,6850	2,7350
15Y	2,7811	-4	4	2,6990	2,6585	2,6295
20Y	2,6984	-5	3	2,6110	2,5400	2,4855
30Y	2,4724	-4	2	2,4050	2,3240	2,2660

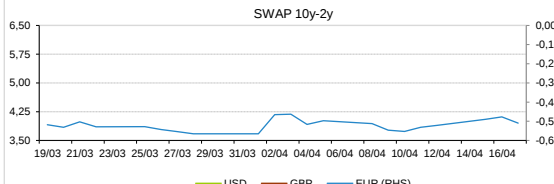
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	10,75
Austrália	4,35
Índia	4,50



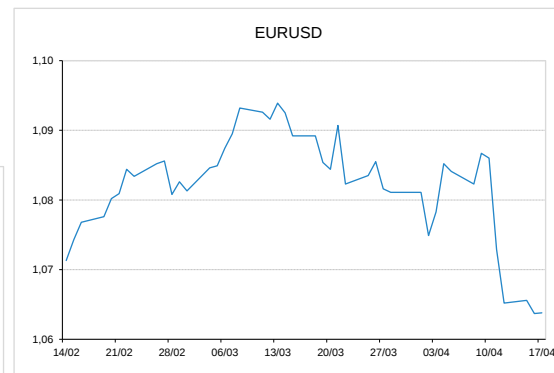
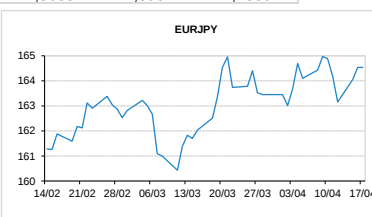
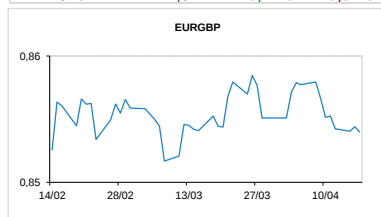
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1969	-3	10	4,4550	4,0570	4,0010
2Y	4,8445	-6	21	4,2790	4,0090	4,0020
3Y	4,6169	-7	26	4,2080	4,0060	4,0130
4Y	4,4707	-7	27	4,1490	4,0060	4,0250
5Y	4,3765	-7	28	4,1220	4,0110	4,0330
7Y	4,2806	-7	28	4,0950	4,0255	4,0650
10Y	4,2223	-6	28	4,0960	4,0620	4,0960
15Y	4,2095	-5	27	4,1050	4,0560	4,0520
20Y	4,1616	-5	27	4,0560	3,9750	3,9290
30Y	3,9563	-4	25	3,8550	3,7550	3,6780



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	88,56	-1,46	3,81	OT 2Y	2,910	0,02	13,90
JETFUEL	870,50	5,00	-4,50	OT 5Y	2,719	-0,01	5,50
DIESEL	832,75	3,25	-29,25	OT 10Y	3,154	-0,03	7,70
COBRE	9 474,50	-108,00	396,00	BUND 10Y	2,424	-2,02	2,40
ZINCO	2 770,14	-1,48	216,84	SCHATZ 2Y	3,151	1,26	4,30
OURO	2 387,09	4,20	231,19	T-NOTE 10Y	4,981	-3,44	22,50
TRIGO	559,50	-5,25	15,50	T-NOTE 2Y	5,159	-2,27	27,50
LICENÇA C02	70,20	-3,42	10,81	GILT 10Y	4,424	-3,96	22,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0638	0,01%	-2,33%	1,0679	1,0727	1,0833
EUR/GBP	0,854	0,05%	0,15%	0,8568	0,8601	0,8675
EUR/JPY	164,54	0,00%	-1,23%	164,52	164,51	164,48
EUR/CHF	0,9707	-0,12%	-0,56%	0,9645	0,9584	0,9479
EUR/BRL	5,5777	0,55%	-2,04%	5,6471	5,7224	5,8833
EUR/PLN	4,3472	0,44%	-0,57%	4,3683	4,3937	4,4559


FIXINGS CONTRA USD e EUR

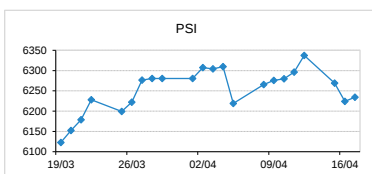
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0638	0,8540	164,54	0,9707	11,6980	7,4614	1,4691	1,65828	5,5777	11,7379
USD	0,9403	-	0,8031	154,66	0,9130	10,9963	7,0163	1,3807	1,5580	5,2398	11,0308

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,988	0,32	8,43
BCP	0,296	1,97	7,76
CORT. AMORIM	9,670	0,00	5,80
CTT	4,450	1,37	27,51
EDP	3,593	-0,25	-21,12
EDP R	12,790	-0,31	-30,96
GALP	16,105	0,37	20,73
GREENVOLT	8,300	-0,12	1,47
J MARTINS	17,720	-1,39	-23,09
MOTA ENIGL	4,242	1,48	7,12
NAVIGATOR	3,950	0,77	11,33
NOS	3,590	-0,14	12,19
REN	2,200	0,46	-5,38
SEMAPA	15,060	0,27	12,39
SONAE SGPS	0,873	-1,24	-3,48
IBERSOL	6,980	-0,29	4,49

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	1,97
MOTA ENIGL	1,48
CTT	1,37
NAVIGATOR	0,77
REN	0,46
EDP	-0,25
IBERSOL	-0,29
EDP R	-0,31
SONAE SGPS	-1,24
J MARTINS	-1,39



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 234,41	0,16%	-2,53%	6 665,15	5 726,81
CAC40	7 981,51	0,62%	5,81%	8 253,59	6 773,82
ESTX 50 PR	4 921,68	0,10%	8,85%	5 121,71	3 993,10
XTRA DAX	17 770,02	0,02%	6,08%	18 567,16	14 630,21
S&P 500	5 028,87	-0,44%	5,44%	5 264,85	4 048,28
IBEX 35	10 633,90	1,02%	5,26%	11 140,10	8 879,30
NIKKEI 225	37 961,80	-1,32%	13,44%	41 087,75	28 241,67

