

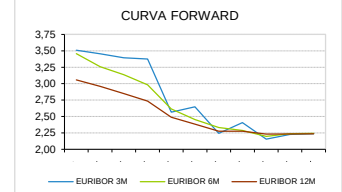
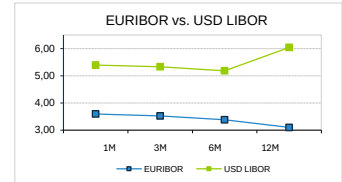
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

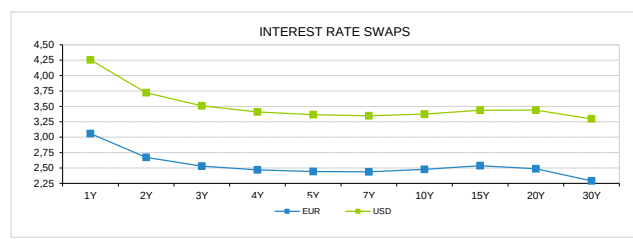
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,5950	-1	-2	1M	5,3924	-3	-7	4,9498	1,1550
3M	3,5250	-2	-16	3M	5,3329	-3	-21	4,8958	1,0700
6M	3,3820	-3	-26	6M	5,1830	-6	-38	4,7516	0,9200
12M	3,1020	-3	-41	12M	6,0414	8	31	4,4818	0,9050

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,0585	-3	-38	2,2758	2,2795	2,3968
2Y	2,6713	-4	-38	2,2565	2,3035	2,4277
3Y	2,5293	-4	-34	2,2630	2,3320	2,4590
4Y	2,4692	-4	-31	2,2780	2,3630	2,4900
5Y	2,4415	-4	-29	2,3017	2,3949	2,5190
7Y	2,4370	-3	-26	2,3520	2,4530	2,5680
10Y	2,4770	-2	-23	2,4314	2,5210	2,5960
15Y	2,5378	-2	-21	2,4950	2,5160	2,5075
20Y	2,4866	-2	-20	2,4325	2,4108	2,3716
30Y	2,2908	-1	-19	2,2370	2,1980	2,1500

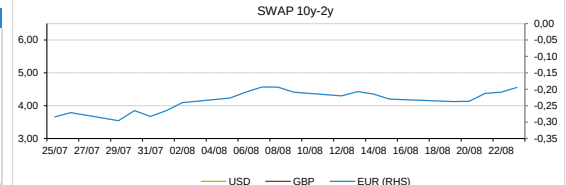
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,25
EUA	5,50
Reino Unido	5,00
Japão	0,25
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	10,50
Austrália	4,35
Índia	4,50



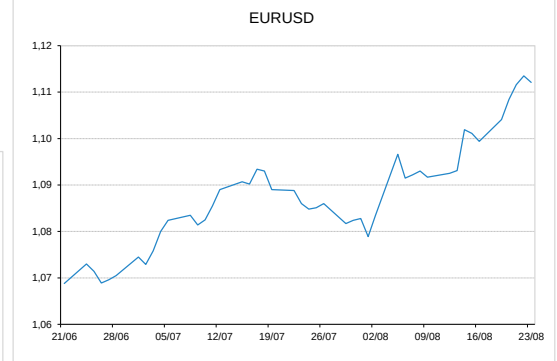
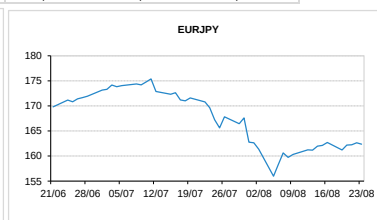
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,2558	-6	-56	3,1680	3,1000	3,2700
2Y	3,7220	-7	-59	3,1140	3,1350	3,2960
3Y	3,5090	-7	-56	3,1100	3,1780	3,3340
4Y	3,4104	-6	-52	3,1240	3,2130	3,3650
5Y	3,3658	-5	-50	3,1510	3,2500	3,3840
7Y	3,3474	-5	-47	3,2080	3,3070	3,4300
10Y	3,3741	-4	-44	3,2835	3,3790	3,4810
15Y	3,4385	-3	-42	3,3660	3,4180	3,4700
20Y	3,4406	-3	-40	3,3640	3,3720	3,3780
30Y	3,2970	-3	-39	3,2200	3,1870	3,1490



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,98	1,76	-1,09	OT 2Y	2,454	-0,03	-34,90
JETFUEL	738,50	-3,25	-62,00	OT 5Y	2,363	-0,05	-29,40
DIESEL	702,75	-2,25	-50,25	OT 10Y	2,807	-0,04	-29,00
COBRE	9.120,00	-129,50	-86,00	BUND 10Y	2,134	-2,15	-20,20
ZINCO	2.832,41	14,40	125,57	SCHATZ 2Y	2,731	-2,73	-21,40
OURO	2.510,90	26,14	101,26	T-NOTE 10Y	4,301	-4,49	-35,20
TRIGO	533,00	-2,50	-34,75	T-NOTE 2Y	4,237	-7,26	-40,90
LICENÇA C02	71,30	-0,27	5,57	GILT 10Y	4,008	-5,52	-26,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1121	-0,13%	2,40%	1,1168	1,1209	1,1282
EUR/GBP	0,84733	0,25%	-0,78%	0,8504	0,8538	0,8608
EUR/JPY	162,37	0,17%	4,48%	162,36	162,34	162,33
EUR/CHF	0,9490	-0,20%	1,95%	0,9428	0,9370	0,9278
EUR/BRL	6,1609	0,72%	-1,60%	6,2504	6,3549	6,5876
EUR/PLN	4,2684	0,29%	0,19%	4,2934	4,3251	4,3851


FIXINGS CONTRA USD e EUR

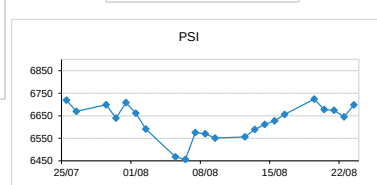
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1121	0,8473	162,37	0,9490	11,3787	7,4611	1,5105	1,64882	6,1609	11,7127
USD	0,8944	-	0,758	145,145	0,8488	10,1912	6,6735	1,3520	1,4769	5,5019	10,5082

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,842	0,33	5,26
BCP	0,404	1,43	47,38
CORT. AMORIM	8,900	0,68	-2,63
CTT	4,325	1,17	23,93
EDP	3,757	1,02	-17,52
EDP R	13,980	1,45	-24,53
GALP	19,065	-0,29	42,92
GREENVOLT	8,300	0,00	1,47
J MARTINS	16,700	0,06	-27,52
MOTA ENGIL	3,450	2,25	-12,88
NAVIGATOR	3,676	0,55	3,61
NOS	3,505	0,43	9,53
REN	2,365	0,85	1,72
SEMAPA	14,300	1,13	6,72
SONAE SGPS	0,939	1,62	3,81
IBERSOL	7,200	0,28	7,78

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	2,25
SONAE SGPS	1,62
EDP R	1,45
BCP	1,43
CTT	1,17
GALP	-0,29



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.698,07	0,80%	4,71%	6.993,53	5.823,43
CAC40	7.577,04	0,70%	0,45%	8.259,19	6.773,82
ESTX 50 PR	4.909,20	0,50%	8,58%	5.121,71	3.993,10
XTRA DAX	18.633,10	0,76%	11,23%	18.892,92	14.630,21
S&P 500	5.630,65	1,05%	18,02%	5.669,67	4.103,78
IBEX 35	11.278,10	1,09%	11,64%	11.469,90	8.879,30
NIKKEI 225	38.364,27	0,40%	14,64%	42.426,77	30.487,67

