

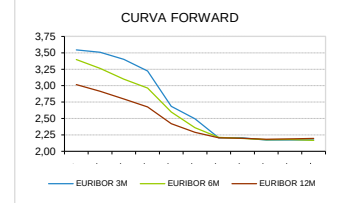
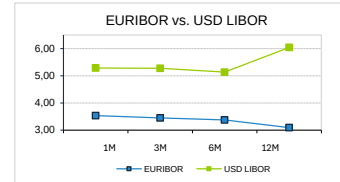
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

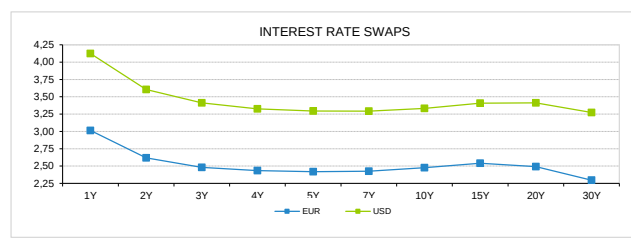
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,5360	-3	-8	1M	5,2884	-2	-18	4,9311	1,0650
3M	3,4490	-1	-17	3M	5,2731	-1	-22	4,8705	1,0300
6M	3,3790	0	-17	6M	5,1364	0	-30	4,7341	0,9000
12M	3,0940	-2	-23	12M	6,0414	8	31	4,4652	0,8800

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,0139	-3	-13	2,2060	2,2863	2,4135
2Y	2,6172	-4	-13	2,2039	2,3198	2,4455
3Y	2,4811	-4	-11	2,2240	2,3480	2,4770
4Y	2,4346	-4	-9	2,2600	2,3810	2,5090
5Y	2,4179	-4	-8	2,2885	2,4125	2,5400
7Y	2,4250	-4	-6	2,3490	2,4720	2,5870
10Y	2,4764	-4	-4	2,4346	2,5400	2,6137
15Y	2,5400	-3	-4	2,5007	2,5345	2,5226
20Y	2,4927	-3	-1	2,4405	2,4245	2,3852
30Y	2,2960	-2	-1	2,2440	2,2130	2,1629

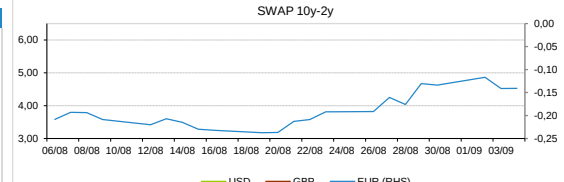
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,25
EUA	5,50
Reino Unido	5,00
Japão	0,25
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	10,50
Austrália	4,35
Índia	4,50



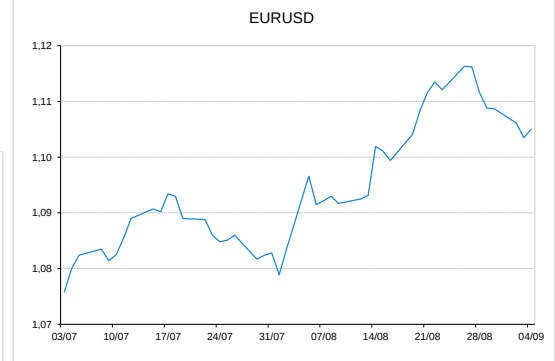
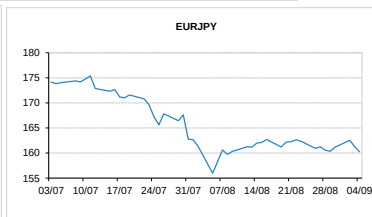
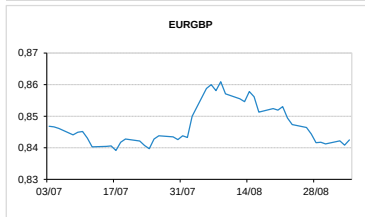
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1241	-7	-14	3,0600	3,1050	3,3280
2Y	3,6046	-6	-13	3,0320	3,1010	3,2860
3Y	3,4111	-5	-10	3,0560	3,1740	3,3520
4Y	3,3266	-5	-8	3,0660	3,1910	3,3700
5Y	3,2939	-4	-7	3,1150	3,2470	3,3780
7Y	3,2923	-4	-4	3,1810	3,2920	3,4520
10Y	3,3320	-4	-3	3,2630	3,3860	3,4960
15Y	3,4065	-4	-1	3,3550	3,4160	3,4690
20Y	3,4130	-3	0	3,3500	3,3715	3,3850
30Y	3,2733	-3	1	3,2020	3,1770	3,1420



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	73,26	-0,49	-3,01	OT 2Y	2,453	-0,04	-8,90
JETFUEL	723,75	-15,75	-39,25	OT 5Y	2,371	-0,08	-6,40
DIESEL	688,00	-13,50	-34,25	OT 10Y	2,827	-0,07	-6,70
COBRE	8.988,00	-228,50	-101,00	BUND 10Y	2,133	-5,24	6,50
ZINCO	2.805,96	4,33	177,65	SCHATZ 2Y	2,708	-5,72	7,10
OURO	2.494,21	1,30	50,97	T-NOTE 10Y	4,225	-4,10	2,40
TRIGO	573,25	6,50	11,00	T-NOTE 2Y	3,898	-8,40	1,80
LICENÇA C02	66,80	-1,36	-3,78	GILT 10Y	4,067	-6,67	6,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,105	0,14%	0,77%	1,1094	1,1131	1,1200
EUR/GBP	0,84248	-0,19%	1,93%	0,8454	0,8486	0,8558
EUR/JPY	160,26	0,62%	-2,67%	160,25	160,23	160,22
EUR/CHF	0,9399	-0,09%	-0,68%	0,9338	0,9281	0,9189
EUR/BRL	6,2501	-0,26%	0,27%	6,3401	6,4359	6,6897
EUR/PLN	4,2755	0,12%	0,62%	4,3005	4,3312	4,3951


FIXINGS CONTRA USD e EUR

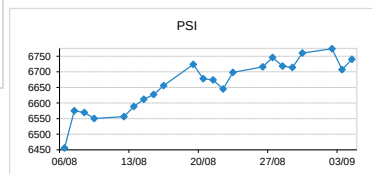
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1050	0,8425	160,26	0,9399	11,3843	7,4603	1,4980	1,64847	6,2501	11,7819
USD	0,9016	-	0,7598	144,11	0,8474	10,2590	6,7261	1,3510	1,4839	5,6198	10,6074

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,808	-0,50	4,52
BCP	0,414	0,68	50,80
CORT. AMORIM	8,980	-0,66	-1,75
CTT	4,480	1,47	28,37
EDP	3,870	1,84	-15,04
EDP R	14,790	2,85	-20,16
GALP	18,030	-0,03	35,16
GREENVOLT	8,300	0,00	1,47
J MARTINS	16,750	-1,18	-27,30
MOTA ENGIL	2,792	-8,46	-29,49
NAVIGATOR	3,646	-0,38	2,76
NOS	3,580	0,70	11,88
REN	2,395	0,84	3,01
SEMAPA	14,260	0,42	6,42
SONAE SGPS	0,957	0,00	5,80
IBERSOL	7,240	0,00	8,38

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	2,85
EDP	1,84
CTT	1,47
REN	0,84
NOS	0,70
NAVIGATOR	-0,38
ALTRI	-0,50
CORT. AMORIM	-0,66
J MARTINS	-1,18
MOTA ENGIL	-8,46



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.739,83	0,49%	5,37%	6.993,53	5.823,43
CAC40	7.500,97	-0,98%	-0,56%	8.259,19	6.773,82
ESTX 50 PR	4.848,18	-1,31%	7,23%	5.121,71	3.993,10
XTRA DAX	18.591,85	-0,83%	10,99%	18.990,78	14.630,21
S&P 500	5.526,05	-0,03%	15,88%	5.669,67	4.103,78
IBEX 35	11.213,90	-0,58%	11,01%	11.469,90	8.879,30
NIKKEI 225	37.047,61	-4,24%	10,71%	42.426,77	30.487,67

