

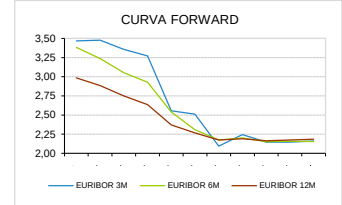
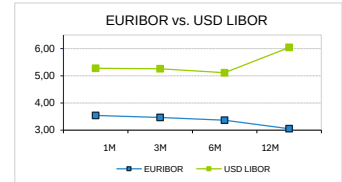
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

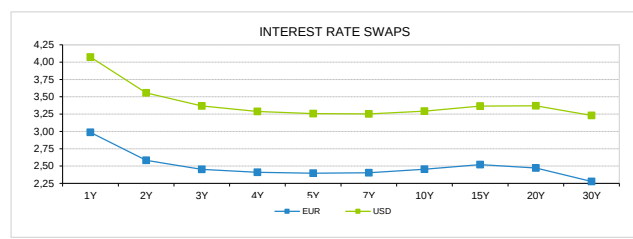
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,5420	1	-3	1M	5,2770	-1	-19	4,9287	1,0400
3M	3,4700	2	-11	3M	5,2560	-2	-23	4,8644	1,0142
6M	3,3640	-2	-13	6M	5,1132	-2	-32	4,7169	0,9000
12M	3,0530	-4	-19	12M	6,0414	8	31	4,4295	0,8800

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,9855	-3	-16	2,1720	2,2734	2,3937
2Y	2,5830	-3	-16	2,1784	2,3041	2,4246
3Y	2,4528	-2	-14	2,2090	2,3340	2,4575
4Y	2,4102	-2	-12	2,2415	2,3635	2,4895
5Y	2,3965	-2	-10	2,2706	2,3947	2,5200
7Y	2,4040	-2	-8	2,3300	2,4553	2,5690
10Y	2,4550	-2	-7	2,4155	2,5223	2,5949
15Y	2,5209	-1	-6	2,4822	2,5141	2,5035
20Y	2,4719	-1	-3	2,4199	2,4069	2,3660
30Y	2,2779	-2	-3	2,2262	2,1940	2,1435

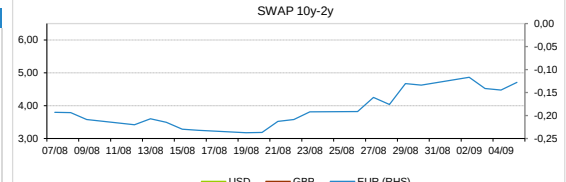
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,25
EUA	5,50
Reino Unido	5,00
Japão	0,25
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	10,50
Austrália	4,35
Índia	4,50



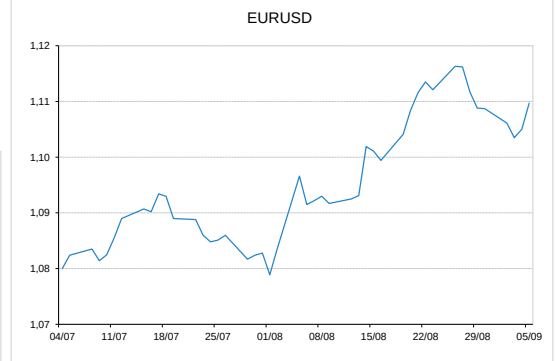
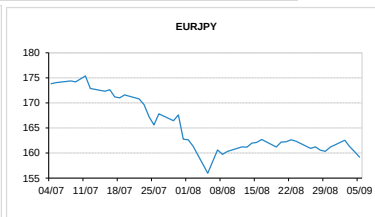
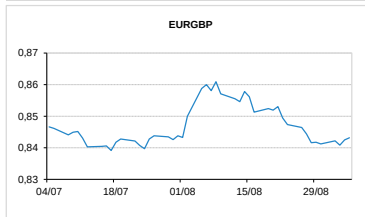
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0733	0	-19	3,0190	3,0350	3,2210
2Y	3,5556	0	-18	2,9970	3,0770	3,2480
3Y	3,3675	0	-15	3,0090	3,1230	3,2790
4Y	3,2873	1	-12	3,0360	3,1590	3,3060
5Y	3,2560	0	-11	3,0700	3,1940	3,3330
7Y	3,2534	0	-8	3,1330	3,2540	3,3875
10Y	3,2913	0	-7	3,2180	3,3320	3,4350
15Y	3,3645	-1	-5	3,3060	3,3690	3,4230
20Y	3,3703	-1	-4	3,3060	3,3210	3,3270
30Y	3,2299	-1	-3	3,1600	3,1330	3,0950



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	73,08	0,38	-2,88	OT 2Y	2,405	-0,05	-13,80
JETFUEL	712,50	-11,25	-50,50	OT 5Y	2,359	-0,01	-5,90
DIESEL	674,00	-14,00	-48,25	OT 10Y	2,814	-0,01	-4,60
COBRE	8.965,00	5,50	-95,50	BUND 10Y	2,169	-0,47	3,90
ZINCO	2.753,85	-52,11	125,54	SCHATZ 2Y	2,471	-0,99	0,30
OURO	2.506,70	10,98	95,91	T-NOTE 10Y	4,189	-1,24	-9,10
TRIGO	569,75	-11,00	6,50	T-NOTE 2Y	3,850	-1,00	-13,80
LICENÇA C02	66,09	-0,91	-2,64	GILT 10Y	4,040	-2,58	-3,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1097	0,43%	1,19%	1,1141	1,1178	1,1245
EUR/GBP	0,84318	-0,08%	1,85%	0,8462	0,8494	0,8565
EUR/JPY	159,2	0,67%	-2,02%	159,19	159,17	159,16
EUR/CHF	0,9389	-0,09%	-0,57%	0,9328	0,9272	0,9184
EUR/BRL	6,2073	0,73%	0,96%	6,2964	6,3948	6,6449
EUR/PLN	4,2814	-0,15%	0,49%	4,3066	4,3377	4,4004


FIXINGS CONTRA USD e EUR

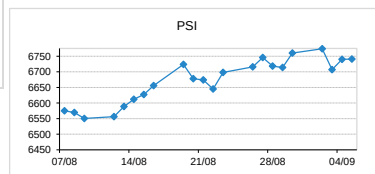
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1097	0,8432	159,20	0,9389	11,3853	7,4613	1,4992	1,64916	6,2073	11,8132
USD	0,9026	-	0,7601	143,955	0,8483	10,2919	6,7346	1,3517	1,4877	5,6085	10,6487

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,794	-0,29	4,22
BCP	0,411	-0,63	49,85
CORT. AMORIM	8,960	-0,22	-1,97
CTT	4,435	-1,00	27,08
EDP	3,987	3,02	-12,47
EDP R	15,270	3,25	-17,57
GALP	17,720	-1,72	32,83
GREENVOLT	8,310	0,12	1,59
J MARTINS	16,220	-3,16	-29,60
MOTA ENGIL	2,624	-6,02	-33,74
NAVIGATOR	3,610	-0,99	1,75
NOS	3,595	0,42	12,34
REN	2,410	0,63	3,66
SEMAPA	14,400	0,98	7,46
SONAE SGPS	0,961	0,42	6,25
IBERSOL	7,200	-0,55	7,78

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	3,25
EDP	3,02
SEMAPA	0,98
REN	0,63
NOS	0,42
NAVIGATOR	-0,99
CTT	-1,00
GALP	-1,72
J MARTINS	-3,16
MOTA ENGIL	-6,02



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.741,10	0,02%	5,39%	6.993,53	5.823,43
CAC40	7.431,96	-0,92%	-1,47%	8.259,19	6.773,82
ESTX 50 PR	4.815,15	-0,68%	6,50%	5.121,71	3.993,10
XTRA DAX	18.576,50	-0,08%	10,89%	18.990,78	14.630,21
S&P 500	5.491,83	-0,51%	15,14%	5.669,67	4.103,78
IBEX 35	11.273,50	0,53%	11,60%	11.469,90	8.879,30
NIKKEI 225	36.657,09	-1,05%	9,54%	42.426,77	30.487,67

