

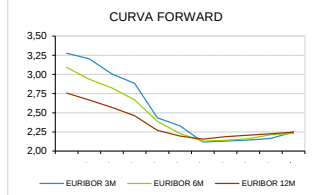
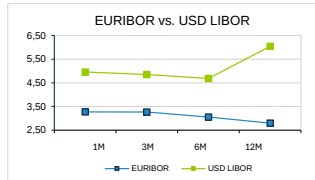
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

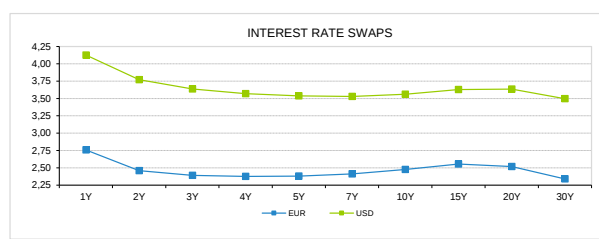
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,2720	-1	-25	1M	4,9602	0	-35	4,9601	0,8750
3M	3,2650	0	-20	3M	4,8537	0	-42	4,7934	0,8749
6M	3,0580	1	-29	6M	4,6821	-1	-45	4,6432	0,7850
12M	2,7980	9	-23	12M	6,0414	8	31	4,4016	0,7600

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	2,7578	0	-14	2,1538	2,3334
2Y	2,4585	-3	-3	2,2009	2,3615
3Y	2,3900	-3	1	2,2440	2,3955
4Y	2,3772	-3	3	2,2802	2,4277
5Y	2,3810	-3	4	2,3147	2,4575
7Y	2,4113	-2	5	2,3800	2,5156
10Y	2,4756	-1	6	2,4666	2,5860
15Y	2,5555	-1	7	2,5412	2,5825
20Y	2,5192	0	7	2,4857	2,4822
30Y	2,3395	1	8	2,3006	2,2770

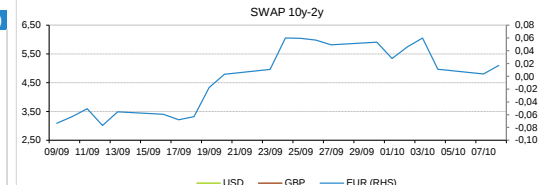
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,65
EUA	5,00
Reino Unido	5,00
Japão	0,25
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	10,75
Austrália	4,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1267	-3	13	3,4010	3,3520	3,4850
2Y	3,7704	-2	32	3,3760	3,3770	3,5050
3Y	3,6380	-2	37	3,3680	3,4120	3,5410
4Y	3,5689	-1	37	3,3760	3,4390	3,5675
5Y	3,5370	-1	36	3,3965	3,4720	3,5890
7Y	3,5293	0	35	3,4420	3,5230	3,6400
10Y	3,5606	0	33	3,5100	3,5950	3,6880
15Y	3,6288	1	32	3,5860	3,6310	3,6795
20Y	3,6347	1	32	3,5830	3,5840	3,5855
30Y	3,4968	2	32	3,4380	3,4020	3,3630

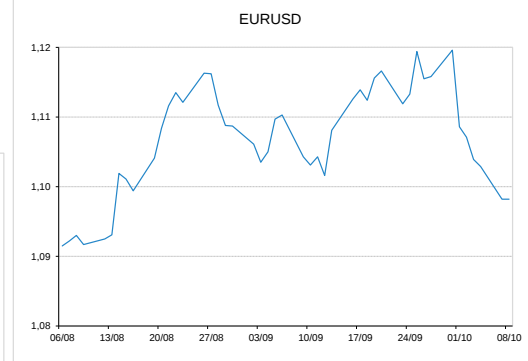
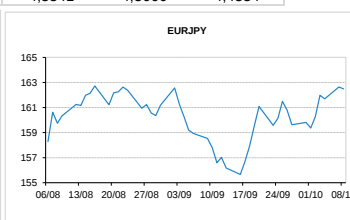


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	77,18	-3,75	6,47	OT 2Y	2,235	-0,02	-16,60
JETFUEL	731,75	-32,25	34,25	OT 5Y	2,257	-0,03	-8,20
DIESEL	689,00	-34,25	30,75	OT 10Y	2,754	-0,03	-5,10
COBRE	9.952,50	-14,00	933,50	BUND 10Y	2,222	-1,04	9,40
ZINCO	3.148,24	4,37	455,54	SCHATZ 2Y	2,476	-1,73	7,40
OURO	2.612,76	-34,17	115,35	T-NOTE 10Y	4,435	-0,54	28,50
TRIGO	591,75	-0,75	24,75	T-NOTE 2Y	4,176	-3,82	43,60
LICENÇA C02	60,29	-1,47	-6,21	GILT 10Y	4,427	-2,81	42,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0982	0,00%	-0,55%	1,1026	1,1067	1,1156
EUR/GBP	0,83778	0,17%	0,70%	0,8412	0,8448	0,8526
EUR/JPY	162,49	0,09%	-2,44%	162,48	162,47	162,45
EUR/CHF	0,9411	-0,37%	-0,41%	0,9351	0,9299	0,9212
EUR/BRL	6,0595	-0,56%	1,71%	6,1508	6,2637	6,5321
EUR/PLN	4,3035	0,47%	-0,65%	4,3341	4,3666	4,4334



FIXINGS CONTRA USD e EUR

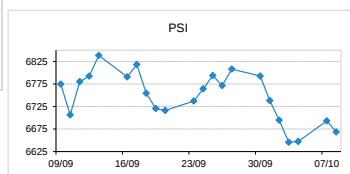
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0982	0,8378	162,49	0,9411	11,3622	7,4591	1,4991	1,62835	6,0595	11,7682
USD	0,9116	-	0,7638	148,305	0,8577	10,3645	6,7977	1,3671	1,4861	5,5262	10,7175

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,185	-1,33	12,72
BCP	0,414	0,83	50,80
CORT. AMORIM	8,730	-0,11	-4,49
CTT	4,245	0,24	21,63
EDP	3,883	0,62	-14,75
EDP R	14,610	1,32	-21,13
GALP	16,705	-2,82	25,22
GREENVOLT	8,300	-0,06	1,47
J MARTINS	17,080	-2,12	-25,87
MOTA ENIGL	2,450	-1,29	-38,13
NAVIGATOR	3,732	-0,64	5,19
NOS	3,575	-0,69	11,72
REN	2,390	-0,21	2,80
SEMAPA	14,600	-0,68	8,96
SONAE SGPS	0,948	-0,21	4,81
IBERSOL	7,240	-0,28	8,38

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	1,32
BCP	0,83
EDP	0,62
CTT	0,24
NOS	-0,69
MOTA ENIGL	-1,29
ALTRI	-1,33
J MARTINS	-2,12
GALP	-2,82



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.668,61	-0,37%	4,25%	6.993,53	5.823,43
CAC40	7.521,32	-0,72%	-0,29%	8.259,19	6.773,82
ESTX 50 PR	4.949,00	-0,42%	9,46%	5.121,71	3.993,10
XTRA DAX	19.066,47	-0,20%	13,82%	19.491,93	14.630,21
S&P 500	5.737,91	0,74%	20,30%	5.767,37	4.103,78
IBEX 35	11.734,70	0,15%	16,16%	12.004,60	8.879,30
NIKKEI 225	38.937,54	-1,00%	16,36%	42.426,77	30.538,29

