

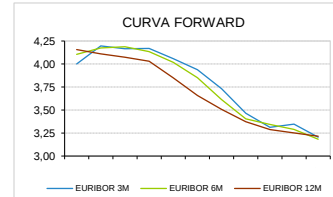
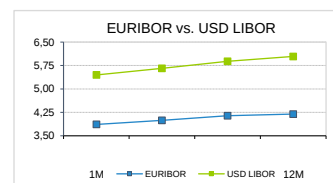
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

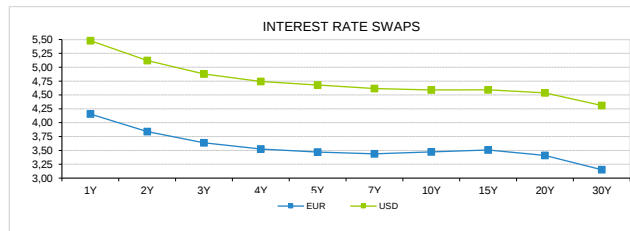
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8640	2	10	1M	5,4480	0	1	5,2248	1,6912
3M	3,9930	2	9	3M	5,6584	0	0	5,2841	1,6901
6M	4,1430	3	8	6M	5,8830	1	-1	5,3493	1,7600
12M	4,1960	4	1	12M	6,0414	8	31	5,3809	1,9300

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1560	2	1	3,5125	3,1650	3,3160
2Y	3,8389	2	1	3,3623	3,1970	3,3560
3Y	3,6370	2	6	3,2985	3,2420	3,3970
4Y	3,5250	2	10	3,2850	3,2800	3,4360
5Y	3,4695	2	13	3,2893	3,3143	3,4740
7Y	3,4395	3	18	3,3310	3,3900	3,5240
10Y	3,4715	4	23	3,4070	3,4588	3,5300
15Y	3,5070	4	26	3,4388	3,4100	3,3800
20Y	3,4085	4	26	3,3280	3,2600	3,1990
30Y	3,1515	4	23	3,0810	3,0100	2,9470

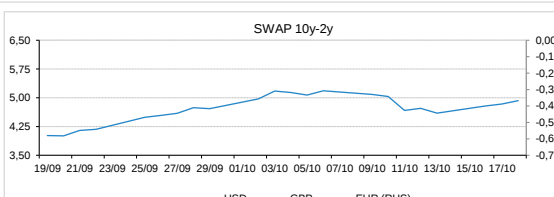
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	12,75
Austrália	4,10
Índia	4,50



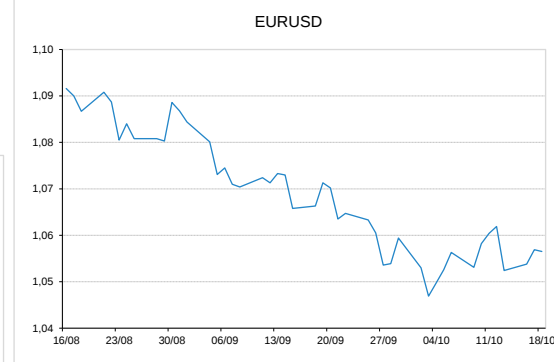
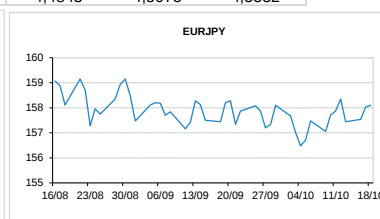
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,4800	1	4	4,7350	4,3070	4,4290
2Y	5,1205	3	17	4,5490	4,3450	4,4350
3Y	4,8786	5	30	4,4720	4,3720	4,4450
4Y	4,7443	5	38	4,4520	4,3880	4,4600
5Y	4,6784	6	45	4,4470	4,4020	4,4810
7Y	4,6163	7	53	4,4490	4,4380	4,5190
10Y	4,5889	7	58	4,4800	4,4840	4,5370
15Y	4,5918	8	61	4,5070	4,4800	4,4700
20Y	4,5379	8	61	4,4480	4,3785	4,3190
30Y	4,3102	9	60	4,2120	4,1200	4,0380



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	91,13	1,23	-2,16	OT 2Y	3,315	0,01	8,30
JETFUEL	984,25	-34,25	-70,75	OT 5Y	3,322	0,03	16,90
DIESEL	926,25	-28,25	-94,00	OT 10Y	3,651	0,04	20,20
COBRE	7 961,00	-6,00	-435,00	BUND 10Y	2,780	3,08	19,50
ZINCO	2 413,25	-24,25	-101,25	SCHATZ 2Y	3,441	1,01	1,20
OURO	1 944,92	21,74	11,08	T-NOTE 10Y	5,242	4,69	44,90
TRIGO	577,75	7,25	-13,50	T-NOTE 2Y	5,474	2,07	24,40
LICENÇA C02	81,96	-0,59	1,12	GILT 10Y	5,039	16,09	39,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0565	-0,04%	-0,92%	1,0613	1,0659	1,0753
EUR/GBP	0,8661	0,24%	-0,54%	0,8694	0,8727	0,8800
EUR/JPY	158,1	-0,04%	-0,42%	158,08	158,07	158,04
EUR/CHF	0,9464	0,61%	1,35%	0,9406	0,9351	0,9251
EUR/BRL	5,3355	-0,13%	-2,72%	5,4183	5,4961	5,6570
EUR/PLN	4,4546	-0,74%	4,17%	4,4843	4,5075	4,5532


FIXINGS CONTRA USD e EUR

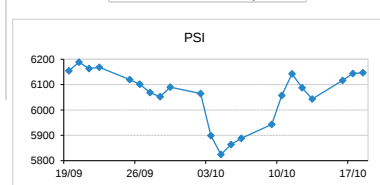
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0565	0,8661	158,10	0,9464	11,6168	7,4618	1,4415	1,66187	5,3355	11,6473
USD	0,9489	-	0,8232	149,78	0,8979	11,0240	7,0807	1,3692	1,5765	5,0693	11,0560

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,532	-0,83	7,73
BCP	0,283	-0,84	93,44
CORT. AMORIM	9,240	0,00	5,96
CTT	3,490	0,58	13,31
EDP	3,754	-0,48	-19,37
EDP R	14,315	-1,78	-30,44
GALP	14,785	0,72	17,25
GREENVOLT	5,970	5,66	-23,46
J MARTINS	20,600	2,79	2,08
MOTA ENGIL	2,955	-0,51	152,56
NAVIGATOR	3,730	-2,20	7,99
NOS	3,458	-0,06	-5,13
REN	2,415	-0,62	-4,17
SEMAPA	13,840	-0,43	11,97
SONAE SGPS	0,926	-0,22	-0,96
IBERSOL	6,880	2,08	24,64

MAIORES GANHOS/PERDAS

Título	Variação %
GREENVOLT	5,66
J MARTINS	2,79
IBERSOL	2,08
GALP	0,72
CTT	0,58
REN	-0,62
ALTRI	-0,83
BCP	-0,84
EDP R	-1,78
NAVIGATOR	-2,20



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 147,03	0,05%	7,35%	6 273,94	5 348,41
CAC40	6 965,99	-0,91%	7,60%	7 581,26	5 952,88
ESTX 50 PR	4 105,86	-1,12%	8,23%	4 491,51	3 422,93
XTRA DAX	15 094,91	-1,03%	8,41%	16 528,97	12 548,15
S&P 500	4 342,89	-0,69%	13,11%	4 607,07	3 647,42
IBEX 35	9 212,70	-0,92%	11,95%	9 741,90	7 449,60
NIKKEI 225	32 042,25	0,01%	22,79%	33 772,89	25 661,89

