

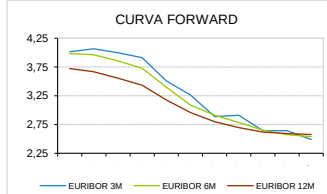
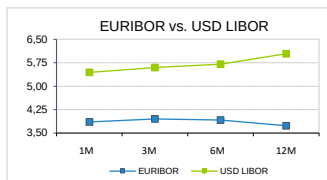
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

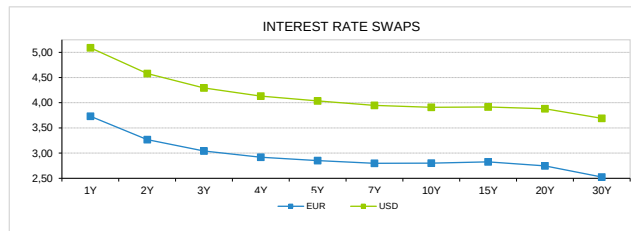
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8550	1	-2	1M	5,4430	0	-1	5,1978	1,6586
3M	3,9520	0	7	3M	5,5994	1	2	5,2099	1,6747
6M	3,9180	2	5	6M	5,7072	1	12	5,1742	1,5750
12M	3,7350	0	14	12M	6,0414	8	31	5,0009	1,5325

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,7323	1	24	2,7930	2,5295	2,6235
2Y	3,2692	1	36	2,6830	2,5460	2,6520
3Y	3,0423	1	35	2,6330	2,5540	2,6820
4Y	2,9188	1	32	2,6160	2,5960	2,7130
5Y	2,8515	1	28	2,6170	2,6260	2,7440
7Y	2,7980	1	23	2,6420	2,6670	2,7735
10Y	2,8010	2	18	2,7030	2,7480	2,8090
15Y	2,8250	2	13	2,7415	2,7235	2,7020
20Y	2,7480	2	10	2,6588	2,6054	2,5555
30Y	2,5259	2	7	2,4360	2,3900	2,3380

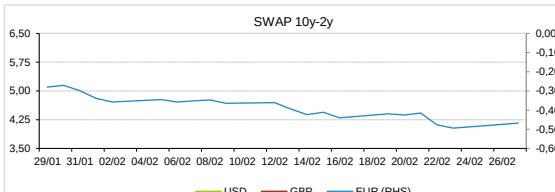
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	4,35
Índia	4,50



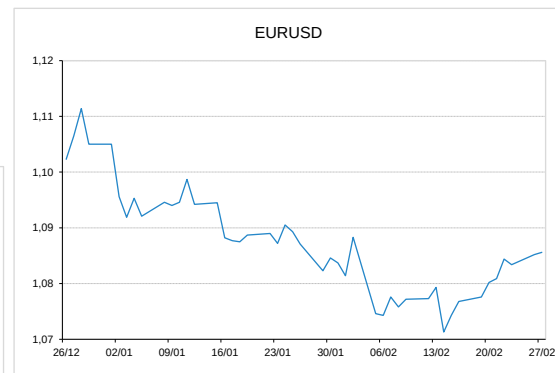
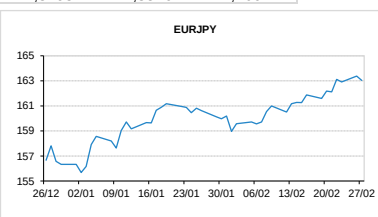
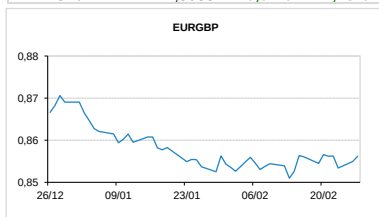
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0912	-1	30	4,0290	3,6630	3,6840
2Y	4,5788	-1	40	3,8485	3,6420	3,6970
3Y	4,2926	-1	39	3,7885	3,6555	3,7190
4Y	4,1317	0	35	3,7490	3,6680	3,7410
5Y	4,0359	0	31	3,7370	3,6860	3,7570
7Y	3,9490	0	25	3,7370	3,7210	3,7940
10Y	3,9086	1	20	3,7650	3,7710	3,8320
15Y	3,9143	2	14	3,7995	3,7820	3,8010
20Y	3,8796	2	12	3,7670	3,7150	3,6890
30Y	3,6909	2	8	3,5860	3,5100	3,4500



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	83,27	0,74	0,32	OT 2Y	2,747	0,01	34,50
JETFUEL	880,00	4,25	-38,50	OT 5Y	2,750	0,03	22,90
DIESEL	868,50	6,75	13,25	OT 10Y	3,192	0,03	8,10
COBRE	8 449,00	-101,50	-79,50	BUND 10Y	2,354	3,62	20,20
ZINCO	2 396,35	16,60	-178,15	SCHATZ 2Y	3,320	1,26	43,20
OURO	2 033,41	2,17	14,89	T-NOTE 10Y	4,772	-0,75	16,10
TRIGO	583,75	9,00	-27,00	T-NOTE 2Y	5,028	-1,64	39,10
LICENÇA C02	56,10	2,13	-7,48	GILT 10Y	4,321	5,66	12,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0856	0,04%	0,30%	1,0897	1,0941	1,1037
EUR/GBP	0,8562	-0,15%	-0,43%	0,8590	0,8621	0,8690
EUR/JPY	163,04	0,21%	-1,78%	163,02	163,01	162,98
EUR/CHF	0,9546	0,04%	-2,25%	0,9488	0,9433	0,9333
EUR/BRL	5,3687	0,65%	-0,21%	5,4397	5,5104	5,6538
EUR/PLN	4,3083	0,04%	1,43%	4,3293	4,3526	4,4097


FIXINGS CONTRA USD e EUR

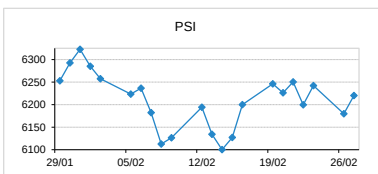
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0856	0,8562	163,04	0,9546	11,1792	7,4543	1,4684	1,65871	5,3687	11,4246
USD	0,9218	-	0,7884	150,43	0,8793	10,2996	6,8710	1,3520	1,5278	4,9443	10,5296

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,528	1,30	-1,57
BCP	0,275	0,29	0,11
CORT. AMORIM	9,510	-0,94	4,05
CTT	3,660	-0,54	4,87
EDP	3,738	1,85	-17,94
EDP R	13,380	3,24	-27,77
GALP	14,530	0,07	8,92
GREENVOLT	8,100	0,00	-0,98
J MARTINS	22,260	1,37	-3,39
MOTA ENGIL	5,350	-2,55	35,10
NAVIGATOR	3,734	2,36	5,24
NOS	3,228	0,25	0,87
REN	2,200	-0,23	-5,38
SEMAPA	14,000	-0,43	4,48
SONAE SGPS	0,868	0,58	-4,04
IBERSOL	6,640	-1,48	-0,60

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	3,24
NAVIGATOR	2,36
EDP	1,85
J MARTINS	1,37
ALTRI	1,30
SEMAPA	-0,43
CTT	-0,54
CORT. AMORI	-0,94
IBERSOL	-1,48
MOTA ENGIL	-2,55



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 220,07	0,65%	-2,76%	6 665,15	5 591,09
CAC40	7 948,40	0,23%	5,37%	7 976,40	6 773,82
ESTX 50 PR	4 885,74	0,44%	8,06%	4 887,85	3 980,94
XTRA DAX	17 556,49	0,76%	4,80%	17 563,41	14 458,39
S&P 500	5 066,30	-0,08%	6,20%	5 111,06	3 808,86
IBEX 35	10 113,80	-0,24%	0,12%	10 301,30	8 501,20
NIKKEI 225	39 239,52	0,01%	17,26%	39 426,29	26 632,92

