

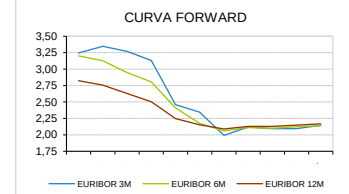
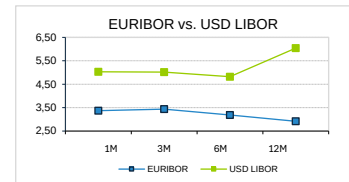
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

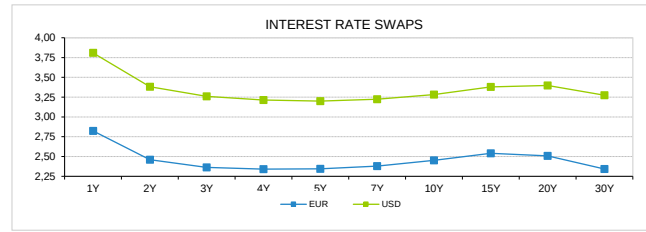
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,3740	-2	-21	1M	5,0344	-4	-39	4,9264	0,8500
3M	3,4360	-2	-10	3M	5,0149	-6	-37	4,8137	0,8989
6M	3,1840	-4	-22	6M	4,8217	-5	-45	4,6175	0,8755
12M	2,9180	-2	-22	12M	6,0414	8	31	4,2367	0,8886

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,8238	-2	-27	2,0855	2,2740	2,4342
2Y	2,4590	-1	-24	2,1258	2,3168	2,4693
3Y	2,3630	0	-19	2,1710	2,3570	2,5070
4Y	2,3410	0	-14	2,2188	2,3933	2,5390
5Y	2,3445	0	-10	2,2605	2,4272	2,5695
7Y	2,3785	0	-6	2,3380	2,4950	2,6230
10Y	2,4513	0	-1	2,4360	2,5690	2,6560
15Y	2,5400	0	3	2,5205	2,5748	2,5780
20Y	2,5090	-1	5	2,4745	2,4824	2,4550
30Y	2,3417	-1	9	2,3030	2,2870	2,2480

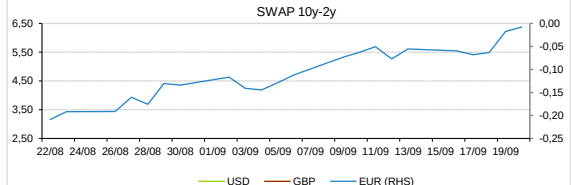
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,65
EUA	5,00
Reino Unido	5,00
Japão	0,25
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	10,75
Austrália	4,35
Índia	4,50



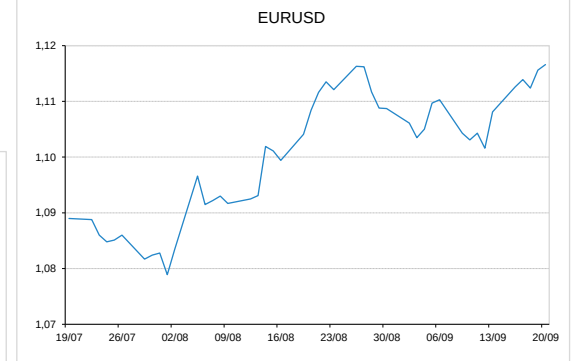
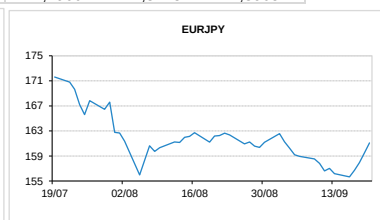
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8088	-1	-51	2,9210	3,0680	3,2510
2Y	3,3820	0	-40	2,9630	3,1130	3,2840
3Y	3,2597	1	-30	2,9970	3,1570	3,3210
4Y	3,2127	1	-24	3,0360	3,1950	3,3570
5Y	3,2000	1	-19	3,0760	3,2340	3,3810
7Y	3,2228	2	-13	3,1500	3,2980	3,4320
10Y	3,2832	3	-8	3,2440	3,3780	3,4910
15Y	3,3784	3	-3	3,3460	3,4280	3,4900
20Y	3,3975	3	-1	3,3560	3,3870	3,3990
30Y	3,2740	3	2	3,2220	3,2070	3,1740



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	74,45	-0,43	-2,13	OT 2Y	2,325	0,00	-17,70
JETFUEL	703,50	11,50	-45,75	OT 5Y	2,294	0,01	-8,00
DIESEL	669,00	8,50	-45,25	OT 10Y	2,777	0,00	-1,80
COBRE	9.539,00	114,50	263,00	BUND 10Y	2,175	2,53	2,30
ZINCO	2.912,65	41,50	140,22	SCHATZ 2Y	2,439	3,69	-6,60
OURO	2.621,40	34,65	107,41	T-NOTE 10Y	4,184	0,18	-2,60
TRIGO	568,75	3,25	12,25	T-NOTE 2Y	3,748	0,20	-19,30
LICENÇA C02	63,57	0,75	-9,50	GILT 10Y	4,051	2,21	0,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1166	0,09%	0,74%	1,1203	1,1235	1,1296
EUR/GBP	0,8391	0,05%	1,53%	0,8421	0,8454	0,8524
EUR/JPY	161,08	-0,96%	0,68%	161,07	161,05	161,04
EUR/CHF	0,9483	-0,22%	0,23%	0,9420	0,9365	0,9282
EUR/BRL	6,1218	-1,07%	-0,42%	6,2082	6,3102	6,5790
EUR/PLN	4,2709	0,07%	0,15%	4,2960	4,3278	4,3905


FIXINGS CONTRA USD e EUR

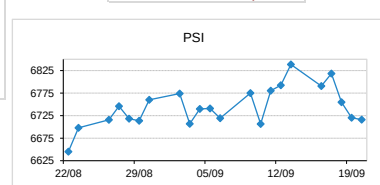
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1166	0,8391	161,08	0,9483	11,3732	7,4588	1,5137	1,63957	6,1218	11,7258
USD	0,8973	-	0,753	144,375	0,8503	10,2024	6,6931	1,3576	1,4721	5,4921	10,5258

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,806	-0,91	4,48
BCP	0,419	0,84	52,66
CORT. AMORIM	8,890	-0,45	-2,74
CTT	4,425	-0,45	26,79
EDP	3,950	-0,43	-13,28
EDP R	15,160	0,53	-18,16
GALP	16,960	-0,59	27,14
GREENVOLT	8,295	-0,30	1,41
J MARTINS	16,550	-0,78	-28,17
MOTA ENGIL	2,500	-1,57	-36,87
NAVIGATOR	3,634	-0,71	2,42
NOS	3,575	-0,28	11,72
REN	2,420	0,62	4,09
SEMAPA	14,440	-0,82	7,76
SONAE SGPS	0,952	0,53	5,25
IBERSOL	7,280	0,28	8,98

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	0,84
REN	0,62
EDP R	0,53
SONAE SGPS	0,53
IBERSOL	0,28
NAVIGATOR	-0,71
J MARTINS	-0,78
SEMAPA	-0,82
ALTRI	-0,91
MOTA ENGIL	-1,57



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.716,23	-0,06%	5,00%	6.993,53	5.823,43
CAC40	7.500,26	-1,51%	-0,57%	8.259,19	6.773,82
ESTX 50 PR	4.871,54	-1,45%	7,74%	5.121,71	3.993,10
XTRA DAX	18.720,01	-1,49%	11,75%	19.044,96	14.630,21
S&P 500	5.690,70	-0,45%	19,25%	5.733,57	4.103,78
IBEX 35	11.753,30	-0,21%	16,35%	11.826,70	8.879,30
NIKKEI 225	37.723,91	1,53%	12,73%	42.426,77	30.487,67

