

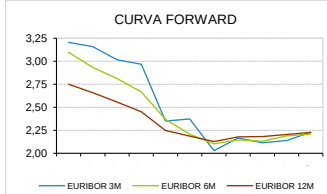
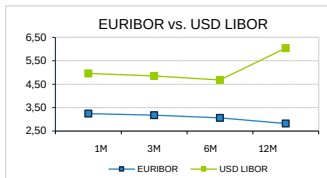
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

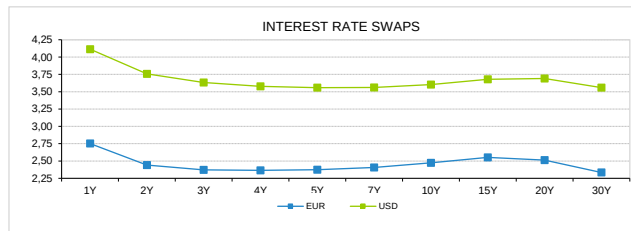
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,2450	-1	-20	1M	4,9602	0	-35	4,9322	0,8525
3M	3,1790	-1	-29	3M	4,8537	0	-42	4,7910	0,7550
6M	3,0640	1	-21	6M	4,6821	-1	-45	4,6518	0,7200
12M	2,8220	3	-14	12M	6,0414	8	31	4,4127	0,7525

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7520	1	-10	2,1243	2,3405	2,4678
2Y	2,4420	0	1	2,1760	2,3758	2,4980
3Y	2,3715	0	6	2,2300	2,4030	2,5283
4Y	2,3640	0	8	2,2730	2,4350	2,5570
5Y	2,3733	0	9	2,3105	2,4655	2,5852
7Y	2,4069	0	10	2,3780	2,5210	2,6300
10Y	2,4730	0	9	2,4653	2,5870	2,6580
15Y	2,5510	0	9	2,5370	2,5818	2,5745
20Y	2,5140	-2	9	2,4820	2,4811	2,4424
30Y	2,3340	-2	9	2,2970	2,2735	2,2265

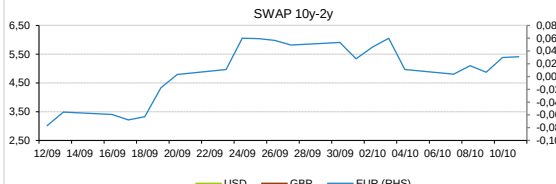
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,65
EUA	5,00
Reino Unido	5,00
Japão	0,25
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	10,75
Austrália	4,35
Índia	4,50



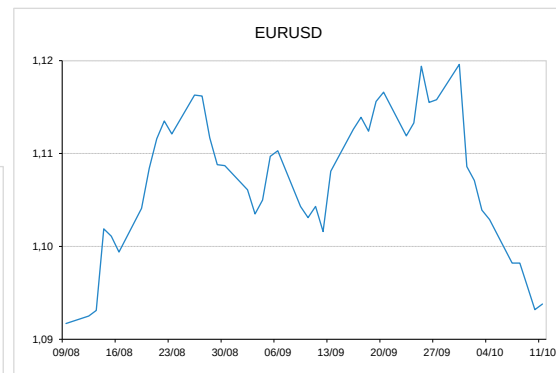
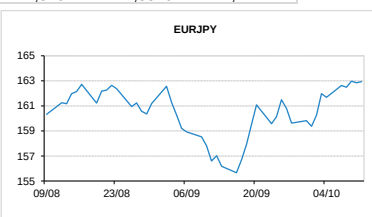
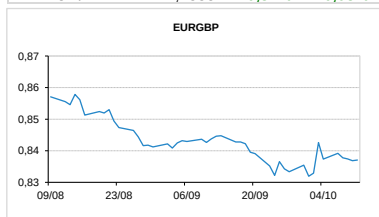
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1145	-1	11	3,3920	3,4040	3,5430
2Y	3,7578	-1	32	3,3820	3,4360	3,5690
3Y	3,6334	-1	39	3,3890	3,4700	3,5990
4Y	3,5785	-1	41	3,4080	3,5010	3,6270
5Y	3,5582	0	42	3,4330	3,5300	3,6550
7Y	3,5612	0	42	3,4840	3,5870	3,7095
10Y	3,6024	1	42	3,5610	3,6630	3,7590
15Y	3,6796	1	41	3,6450	3,7010	3,7520
20Y	3,6902	2	41	3,6450	3,6565	3,6610
30Y	3,5595	2	41	3,5050	3,4760	3,4380



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,95	-0,45	8,78	OT 2Y	2,246	0,02	-5,10
JETFUEL	741,00	14,00	64,25	OT 5Y	2,303	0,04	6,30
DIESEL	688,75	5,75	45,50	OT 10Y	2,776	0,02	4,20
COBRE	9.737,50	48,00	697,00	BUND 10Y	2,251	0,47	19,80
ZINCO	3.070,47	74,09	383,55	SCHATZ 2Y	2,500	0,49	19,20
OURO	2.657,70	27,96	145,94	T-NOTE 10Y	4,471	-1,64	35,60
TRIGO	601,00	-2,75	21,75	T-NOTE 2Y	4,180	-4,03	44,00
LICENÇA C02	64,80	-0,20	-1,60	GILT 10Y	4,455	-2,94	61,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0938	0,05%	-0,95%	1,0983	1,1024	1,1113
EUR/GBP	0,83705	-0,02%	0,80%	0,8405	0,8440	0,8517
EUR/JPY	162,94	-0,06%	-3,89%	162,93	162,92	162,90
EUR/CHF	0,9382	-0,20%	0,04%	0,9323	0,9270	0,9183
EUR/BRL	6,1666	-0,98%	1,10%	6,2613	6,3783	6,6650
EUR/PLN	4,2883	0,32%	0,03%	4,3192	4,3519	4,4212


FIXINGS CONTRA USD e EUR

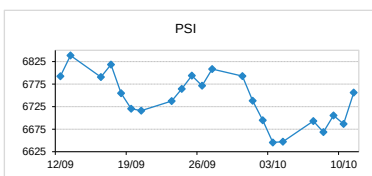
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0938	0,8371	162,94	0,9382	11,3437	7,4602	1,5065	1,61981	6,1666	11,7074
USD	0,9137	-	0,7649	149,235	0,8574	10,3753	6,8168	1,3774	1,4824	5,6412	10,7104

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,150	-0,10	11,96
BCP	0,433	3,51	57,91
CORT. AMORIM	8,780	0,00	-3,94
CTT	4,320	2,49	23,78
EDP	3,861	-0,03	-15,24
EDP R	14,320	-0,07	-22,70
GALP	17,105	1,21	28,22
GREENVOLT	8,310	0,06	1,59
J MARTINS	17,430	0,98	-24,35
MOTA ENGIL	2,548	0,63	-35,66
NAVIGATOR	3,816	1,81	7,55
NOS	3,590	0,56	12,19
REN	2,400	0,63	3,23
SEMAPA	14,980	-0,13	11,79
SONAE SGPS	0,946	-0,84	4,59
IBERSOL	7,260	0,28	8,68

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	3,51
CTT	2,49
NAVIGATOR	1,81
GALP	1,21
J MARTINS	0,98
EDP	-0,03
EDP R	-0,07
ALTRI	-0,10
SEMAPA	-0,13
SONAE SGPS	-0,84



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.756,08	1,04%	5,62%	6.993,53	5.984,82
CAC40	7.577,89	0,48%	0,46%	8.259,19	6.773,82
ESTX 50 PR	5.003,92	0,68%	10,67%	5.121,71	3.993,10
XTRA DAX	19.373,83	0,85%	15,65%	19.491,93	14.630,21
S&P 500	5.815,42	0,60%	21,91%	5.819,47	4.103,78
IBEX 35	11.720,00	0,54%	16,02%	12.004,60	8.879,30
NIKKEI 225	39.605,80	0,57%	18,35%	42.426,77	30.538,29

