

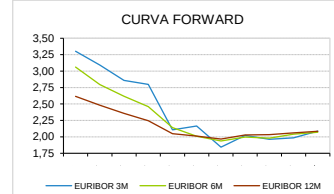
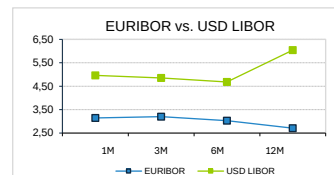
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

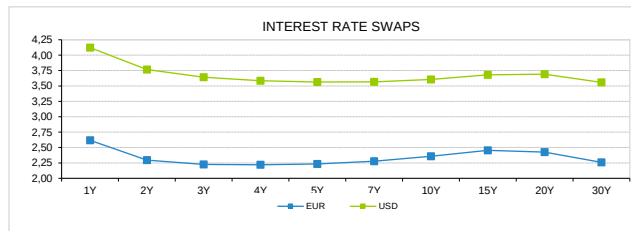
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,1470	-3	-25	1M	4,9602	0	-35	4,8711	0,9000
3M	3,2010	-2	-26	3M	4,8537	0	-42	4,7281	0,8200
6M	3,0280	-1	-21	6M	4,6821	-1	-45	4,5532	0,6600
12M	2,7090	-1	-21	12M	6,0414	8	31	4,2512	0,6000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6174	-4	-26	1,9654	2,2010	2,3626
2Y	2,2950	-3	-21	2,0236	2,2434	2,3998
3Y	2,2249	-3	-17	2,0850	2,2810	2,4350
4Y	2,2201	-3	-14	2,1320	2,3218	2,4670
5Y	2,2330	-3	-13	2,1755	2,3550	2,4978
7Y	2,2775	-3	-10	2,2550	2,4200	2,5500
10Y	2,3581	-4	-8	2,3575	2,4970	2,5845
15Y	2,4533	-3	-6	2,4445	2,5030	2,5076
20Y	2,4265	-2	-5	2,3990	2,4095	2,3815
30Y	2,2590	-3	-5	2,2260	2,2120	2,1720

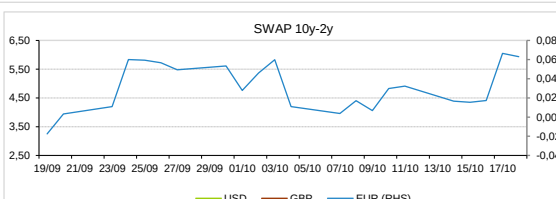
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,40
EUA	5,00
Reino Unido	5,00
Japão	0,25
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	10,75
Austrália	4,35
Índia	4,50



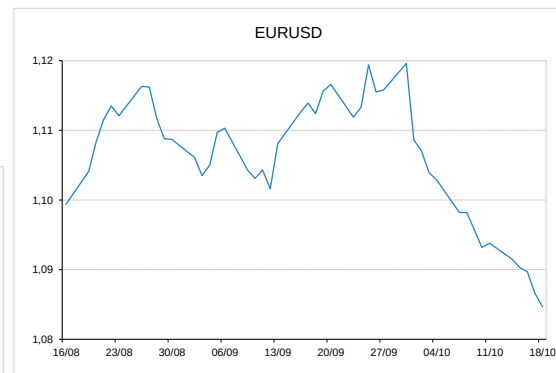
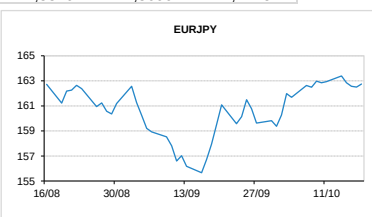
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1228	-1	26	3,3995	3,4070	3,5530
2Y	3,7668	-1	35	3,3900	3,4360	3,5800
3Y	3,6413	-1	37	3,3950	3,4735	3,6080
4Y	3,5853	-1	37	3,4120	3,5055	3,6340
5Y	3,5635	-1	38	3,4380	3,5350	3,6590
7Y	3,5669	-1	37	3,4900	3,5890	3,7110
10Y	3,6065	-2	36	3,5650	3,6630	3,7570
15Y	3,6807	-2	35	3,6445	3,6985	3,7490
20Y	3,6901	-2	34	3,6430	3,6520	3,6550
30Y	3,5575	-2	34	3,5020	3,4710	3,4320



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72,82	-1,63	-0,06	OT 2Y	2,140	-0,04	-20,70
JETFUEL	701,75	1,75	17,50	OT 5Y	2,158	-0,04	-15,40
DIESEL	656,50	4,00	2,00	OT 10Y	2,620	-0,05	-16,40
COBRE	9.506,50	-42,50	146,00	BUND 10Y	2,157	-3,75	0,80
ZINCO	3.052,55	-0,63	127,49	SCHATZ 2Y	2,375	-3,94	-7,60
OURO	2.716,52	23,81	157,61	T-NOTE 10Y	4,473	-1,82	33,00
TRIGO	572,25	-17,25	-3,50	T-NOTE 2Y	4,198	-1,81	45,20
LICENÇA C02	62,42	-0,56	-1,28	GILT 10Y	4,245	-6,66	27,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0847	-0,17%	-2,49%	1,0891	1,0938	1,1037
EUR/GBP	0,83165	0,35%	1,27%	0,8351	0,8387	0,8465
EUR/JPY	162,75	-0,15%	-2,96%	162,74	162,73	162,71
EUR/CHF	0,9402	-0,23%	0,08%	0,9343	0,9293	0,9208
EUR/BRL	6,168	-0,69%	-1,57%	6,2627	6,3784	6,6774
EUR/PLN	4,3042	0,10%	-0,77%	4,3349	4,3699	4,4425


FIXINGS CONTRA USD e EUR

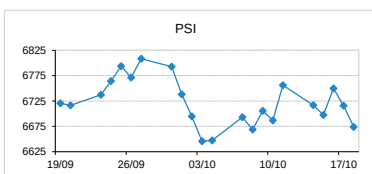
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0847	0,8317	162,75	0,9402	11,4342	7,4590	1,4982	1,61983	6,1680	11,8735
USD	0,9211	-	0,7672	149,625	0,8653	10,5363	6,8705	1,3806	1,4912	5,6732	10,9310

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,130	-0,19	11,52
BCP	0,432	0,09	57,33
CORT. AMORIM	8,870	-0,34	-2,95
CTT	4,285	-0,58	22,78
EDP	3,903	-0,36	-14,31
EDP R	13,950	-1,06	-24,70
GALP	16,545	-1,66	24,03
GREENVOLT	8,330	-0,06	1,83
J MARTINS	16,950	-1,45	-26,43
MOTA ENGIL	2,586	-2,27	-34,70
NAVIGATOR	3,688	-0,11	3,95
NOS	3,630	-0,14	13,44
REN	2,390	-0,21	2,80
SEMAPA	14,820	0,82	10,60
SONAE SGPS	0,931	-0,75	2,93
IBERSOL	7,260	0,55	8,68

MAIORES GANHOS/PERDAS

Título	Variação %
SEMAPA	0,82
IBERSOL	0,55
BCP	0,09
SONAE SGPS	-0,75
EDP R	-1,06
J MARTINS	-1,45
GALP	-1,66
MOTA ENGIL	-2,27



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.673,90	-0,62%	4,34%	6.993,53	5.984,82
CAC40	7.613,05	0,39%	0,93%	8.259,19	6.773,82
ESTX 50 PR	4.986,27	0,79%	10,28%	5.121,71	3.993,10
XTRA DAX	19.657,37	0,38%	17,35%	19.674,68	14.630,21
S&P 500	5.859,38	0,31%	22,84%	5.878,46	4.103,78
IBEX 35	11.925,20	0,17%	18,05%	12.037,90	8.879,30
NIKKEI 225	38.981,75	0,18%	16,49%	42.426,77	30.538,29

