

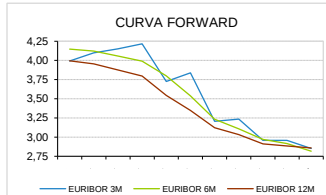
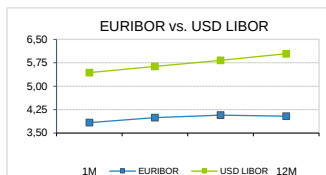
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

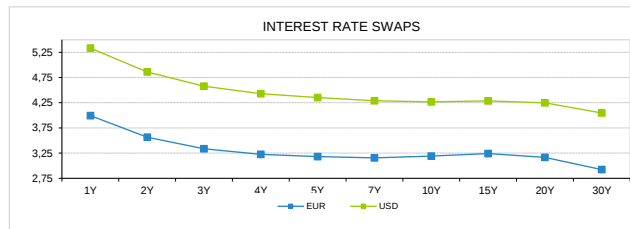
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8340	0	-3	1M	5,4357	0	-2	5,1995	1,7111
3M	3,9920	1	0	3M	5,6326	0	-4	5,2428	1,7472
6M	4,0740	2	-4	6M	5,8272	0	-6	5,2868	1,7600
12M	4,0400	1	-12	12M	6,0414	8	31	5,2276	1,8250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9950	3	-9	3,1260	2,8839	3,0472
2Y	3,5660	4	-13	2,9910	2,9310	3,0851
3Y	3,3355	5	-14	2,9520	2,9650	3,1230
4Y	3,2262	6	-14	2,9570	3,0000	3,1590
5Y	3,1810	6	-15	2,9788	3,0410	3,2015
7Y	3,1570	6	-15	3,0240	3,1070	3,2450
10Y	3,1895	5	-16	3,1120	3,1950	3,2815
15Y	3,2430	4	-17	3,1720	3,1729	3,1540
20Y	3,1640	-1	-16	3,0850	3,0361	2,9860
30Y	2,9230	3	-16	2,8356	2,7860	2,7300

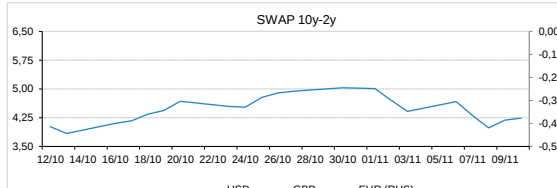
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,50



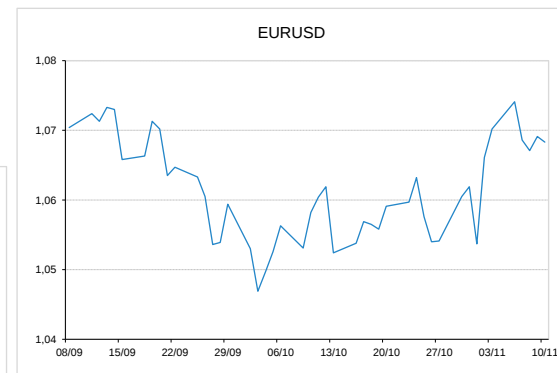
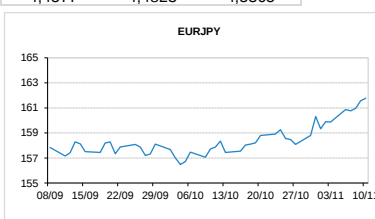
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,3339	1	-2	4,3570	3,9560	4,0890
2Y	4,8619	1	-1	4,1650	3,9820	4,1040
3Y	4,5774	0	-1	4,0980	4,0170	4,1210
4Y	4,4292	0	-1	4,0770	4,0390	4,1400
5Y	4,3532	1	-3	4,0790	4,0610	4,1580
7Y	4,2886	0	-6	4,0940	4,1020	4,1990
10Y	4,2671	0	-8	4,1340	4,1600	4,2330
15Y	4,2850	-1	-10	4,1810	4,1750	4,1880
20Y	4,2470	-2	-10	4,1450	4,0980	4,0610
30Y	4,0468	-2	-10	3,9450	3,8720	3,8080



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	81,54	1,53	-4,69	OT 2Y	3,223	0,12	6,60
JETFUEL	891,50	-27,75	-61,25	OT 5Y	3,120	0,12	-1,40
DIESEL	828,50	-29,25	-70,00	OT 10Y	3,453	0,07	-0,10
COBRE	8 117,50	5,00	43,00	BUND 10Y	2,591	7,20	0,80
ZINCO	2 599,70	-7,30	99,95	SCHATZ 2Y	3,375	5,82	8,30
OURO	1 939,74	-18,82	79,34	T-NOTE 10Y	5,032	0,00	4,90
TRIGO	576,25	-4,50	17,75	T-NOTE 2Y	5,322	1,65	8,00
LICENÇA C02	78,54	1,16	-6,28	GILT 10Y	4,649	9,33	3,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0683	-0,07%	0,95%	1,0727	1,0771	1,0868
EUR/GBP	0,87435	-0,26%	-1,20%	0,8774	0,8805	0,8874
EUR/JPY	161,77	-0,12%	-2,51%	161,75	161,74	161,71
EUR/CHF	0,9639	-0,07%	-0,46%	0,9581	0,9527	0,9429
EUR/BRL	5,2369	0,58%	2,35%	5,3104	5,3853	5,5418
EUR/PLN	4,4295	0,20%	2,47%	4,4577	4,4823	4,5365


FIXINGS CONTRA USD e EUR

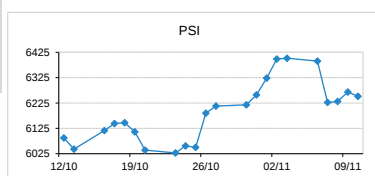
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0683	0,8744	161,77	0,9639	11,6546	7,4576	1,4755	1,68028	5,2369	11,8971
USD	0,9372	-	0,82	151,47	0,9031	10,9230	6,9891	1,3839	1,5751	4,9195	11,1541

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,552	-0,61	8,21
BCP	0,282	-0,39	92,35
CORT. AMORIM	9,030	-0,77	3,56
CTT	3,540	-0,14	14,94
EDP	4,153	-0,38	-10,80
EDP R	15,470	-2,06	-24,83
GALP	13,760	1,78	9,12
GREENVOLT	6,570	-0,61	-15,77
J MARTINS	22,100	-0,99	9,51
MOTA ENGIL	3,130	1,29	167,52
NAVIGATOR	3,724	-0,43	7,82
NOS	3,454	-0,69	-5,24
REN	2,455	0,00	-2,58
SEMAPA	13,720	-0,58	11,00
SONAE SGPS	0,947	-0,89	1,28
IBERSOL	6,600	-0,60	19,57

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	1,78
MOTA ENGIL	1,29
NOS	-0,69
CORT. AMORI	-0,77
SONAE SGPS	-0,89
J MARTINS	-0,99
EDP R	-2,06



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 251,24	-0,27%	9,17%	6 445,78	5 591,09
CAC40	7 045,04	-0,96%	8,82%	7 581,26	6 381,42
ESTX 50 PR	4 197,36	-0,75%	10,64%	4 491,51	3 706,79
XTRA DAX	15 234,39	-0,77%	9,41%	16 528,97	13 599,35
S&P 500	4 374,88	0,63%	13,94%	4 607,07	3 764,49
IBEX 35	9 371,70	-0,36%	13,88%	9 741,90	7 975,10
NIKKEI 225	32 568,11	-0,24%	24,81%	33 772,89	25 661,89

