

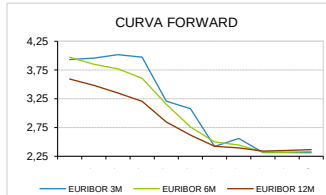
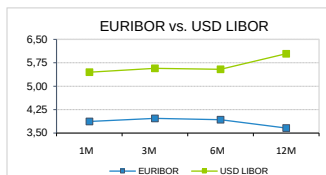
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

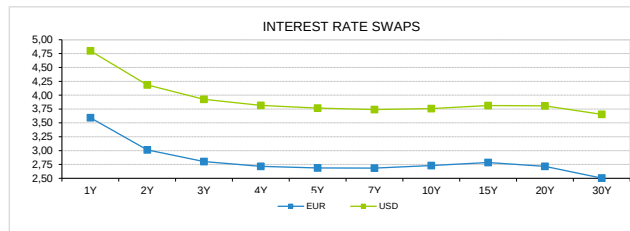
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8690	-1	1	1M	5,4493	0	-2	5,1979	1,7050
3M	3,9700	7	3	3M	5,5712	1	-5	5,2097	1,7420
6M	3,9280	7	2	6M	5,5444	3	-10	5,1525	1,7075
12M	3,6600	6	5	12M	6,0414	8	31	4,8388	1,6600

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5930	2	2	2,4270	2,4465	2,6364
2Y	3,0146	1	5	2,3955	2,5020	2,6770
3Y	2,8019	1	10	2,4120	2,5300	2,7090
4Y	2,7169	1	13	2,4480	2,5880	2,7420
5Y	2,6868	2	15	2,4830	2,6260	2,7790
7Y	2,6840	3	17	2,5550	2,6700	2,8020
10Y	2,7300	4	18	2,6515	2,7660	2,8433
15Y	2,7840	4	18	2,7137	2,7415	2,7310
20Y	2,7170	4	18	2,6387	2,6210	2,5780
30Y	2,5040	4	15	2,4130	2,4020	2,3530

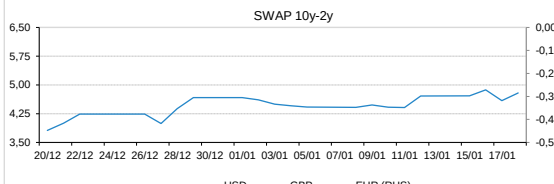
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,75
Austrália	4,35
Índia	4,50



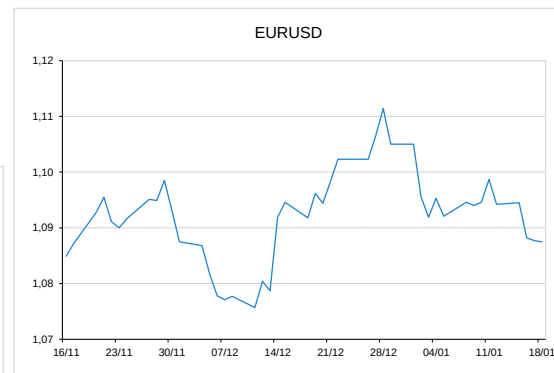
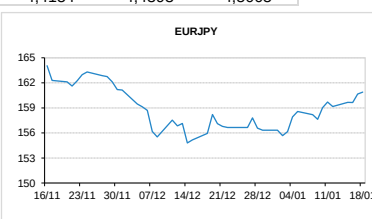
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,8006	-2	-13	3,5350	3,4960	3,6390
2Y	4,1851	-2	-7	3,4490	3,5230	3,6650
3Y	3,9271	-1	0	3,4640	3,5600	3,6930
4Y	3,8152	0	6	3,4850	3,5920	3,7230
5Y	3,7656	1	11	3,5135	3,6210	3,7470
7Y	3,7400	2	17	3,5680	3,6770	3,7950
10Y	3,7576	4	21	3,6450	3,7490	3,8440
15Y	3,8137	5	25	3,7260	3,7820	3,8270
20Y	3,8071	5	27	3,7290	3,7380	3,7230
30Y	3,6540	5	30	3,5720	3,5430	3,4960



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,65	0,77	0,54	OT 2Y	2,503	0,00	-5,50
JETFUEL	895,25	-20,25	48,00	OT 5Y	2,621	0,01	31,90
DIESEL	796,50	-17,75	20,50	OT 10Y	3,180	0,03	56,20
COBRE	8 283,50	-86,50	-281,00	BUND 10Y	2,184	2,62	30,30
ZINCO	2 471,25	-79,25	-56,25	SCHATZ 2Y	2,918	-0,50	22,90
OURO	2 014,20	7,96	-12,99	T-NOTE 10Y	4,579	1,47	13,30
TRIGO	581,25	-1,25	-35,75	T-NOTE 2Y	4,568	-1,22	0,40
LICENÇA C02	63,37	0,22	-8,63	GILT 10Y	4,162	-4,36	39,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0875	-0,02%	-0,39%	1,0915	1,0953	1,1041
EUR/GBP	0,85773	0,05%	0,57%	0,8605	0,8635	0,8705
EUR/JPY	160,89	-0,15%	-3,07%	160,87	160,86	160,83
EUR/CHF	0,9435	-0,29%	0,40%	0,9380	0,9329	0,9245
EUR/BRL	5,3709	-0,10%	-0,34%	5,4452	5,5167	5,6664
EUR/PLN	4,3949	0,06%	-1,54%	4,4154	4,4393	4,5005


FIXINGS CONTRA USD e EUR

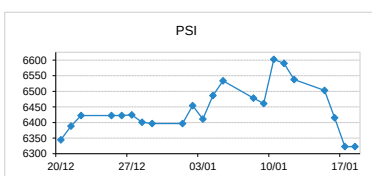
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0875	0,8577	160,89	0,9435	11,3925	7,4561	1,4661	1,65529	5,3709	11,4374
USD	0,9217	-	0,7893	148,18	0,8689	10,4914	6,8719	1,3515	1,5253	4,9454	10,5395

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,404	-0,72	-4,26
BCP	0,290	2,26	5,69
CORT. AMORIM	9,060	-0,22	-0,88
CTT	3,625	0,28	3,87
EDP	4,198	-1,59	-7,84
EDP R	15,580	-1,20	-15,90
GALP	14,295	0,07	7,16
GREENVOLT	8,160	-0,31	-0,24
J MARTINS	21,100	-0,47	-8,42
MOTA ENGIL	4,685	3,65	18,31
NAVIGATOR	3,546	-0,84	-0,06
NOS	3,246	-0,92	1,44
REN	2,295	-0,65	-1,29
SEMAPA	13,660	-0,15	1,94
SONAE SGPS	0,885	-0,45	-2,16
IBERSOL	6,660	0,00	-0,30

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	3,65
BCP	2,26
CTT	0,28
GALP	0,07
ALTRI	-0,72
NAVIGATOR	-0,84
NOS	-0,92
EDP R	-1,20
EDP	-1,59



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 322,62	0,00%	-1,15%	6 665,15	5 591,09
CAC40	7 401,35	1,13%	-1,88%	7 653,99	6 773,82
ESTX 50 PR	4 453,05	1,13%	-1,51%	4 593,11	3 980,94
XTRA DAX	16 567,35	0,83%	-1,10%	17 003,28	14 458,39
S&P 500	4 764,84	0,54%	-0,10%	4 802,40	3 808,86
IBEX 35	9 880,30	0,13%	-2,20%	10 301,30	8 501,20
NIKKEI 225	35 466,17	-0,03%	5,98%	36 239,22	26 320,96

