

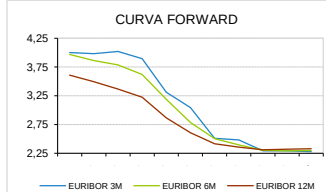
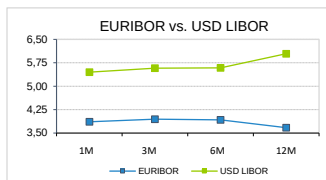
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

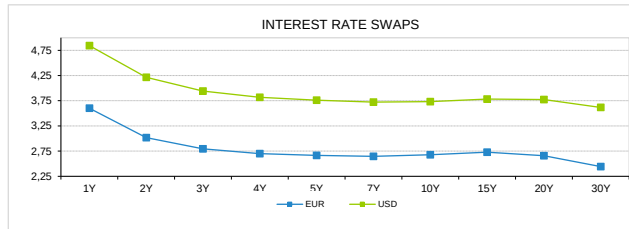
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8590	1	-1	1M	5,4504	0	-2	5,1950	1,6975
3M	3,9450	-1	1	3M	5,5774	0	-6	5,2050	1,7500
6M	3,9250	2	3	6M	5,5876	0	-9	5,1458	1,7075
12M	3,6720	2	9	12M	6,0414	8	31	4,8320	1,6700

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6020	-1	11	2,4260	2,4100	2,5645
2Y	3,0167	-4	19	2,3775	2,4570	2,6000
3Y	2,7943	-5	23	2,3850	2,4870	2,6320
4Y	2,7017	-5	25	2,4140	2,5270	2,6640
5Y	2,6640	-4	26	2,4445	2,5610	2,6960
7Y	2,6463	-4	24	2,5030	2,6250	2,7527
10Y	2,6790	-4	23	2,5930	2,6990	2,7715
15Y	2,7301	-3	22	2,6540	2,6750	2,6580
20Y	2,6601	-3	18	2,5785	2,5545	2,5070
30Y	2,4430	-3	16	2,3700	2,3330	2,2820

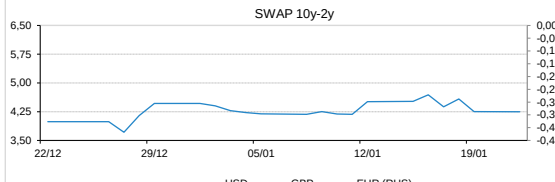
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,75
Austrália	4,35
Índia	4,50



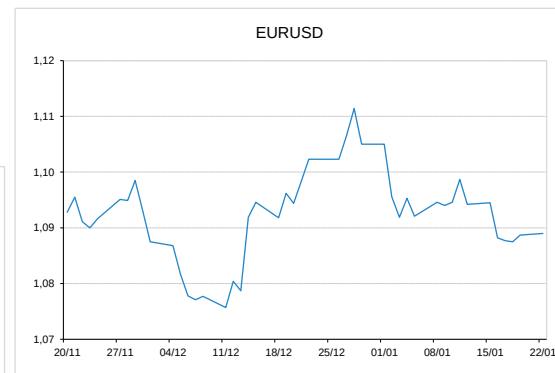
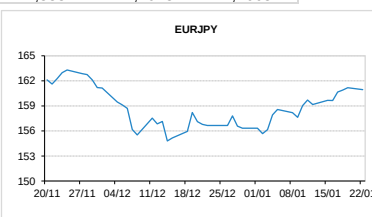
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,8445	1	7	3,5490	3,4640	3,6010
2Y	4,2146	-1	11	3,4470	3,4800	3,6230
3Y	3,9427	-2	15	3,4530	3,5190	3,6470
4Y	3,8198	-3	17	3,4630	3,5490	3,6760
5Y	3,7597	-3	19	3,4890	3,5770	3,6960
7Y	3,7239	-3	21	3,5360	3,6290	3,7450
10Y	3,7311	-2	22	3,6070	3,7010	3,7950
15Y	3,7824	-2	24	3,6870	3,7360	3,7800
20Y	3,7730	-1	25	3,6890	3,6910	3,6755
30Y	3,6168	-1	26	3,5280	3,4940	3,4470



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	79,74	1,18	0,94	OT 2Y	2,488	-0,01	2,10
JETFUEL	916,25	6,00	26,25	OT 5Y	2,574	-0,05	35,50
DIESEL	816,25	7,50	4,75	OT 10Y	3,130	-0,04	56,90
COBRE	8 380,00	41,00	-242,50	BUND 10Y	2,135	-4,40	31,90
ZINCO	2 469,35	-0,39	-108,15	SCHATZ 2Y	2,930	-2,50	29,30
OURO	2 023,17	-6,33	-29,91	T-NOTE 10Y	4,557	-4,23	13,80
TRIGO	596,25	3,00	-20,00	T-NOTE 2Y	4,607	-3,05	13,00
LICENÇA C02	62,38	-1,27	-16,52	GILT 10Y	4,110	-3,47	46,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,089	0,03%	-1,21%	1,0930	1,0969	1,1060
EUR/GBP	0,85575	0,29%	1,27%	0,8585	0,8615	0,8684
EUR/JPY	160,95	0,14%	-2,67%	160,93	160,92	160,89
EUR/CHF	0,9466	-0,05%	-0,45%	0,9410	0,9359	0,9275
EUR/BRL	5,431	-1,12%	-1,42%	5,5048	5,5765	5,7273
EUR/PLN	4,3626	-0,16%	-0,60%	4,3837	4,4073	4,4668


FIXINGS CONTRA USD e EUR

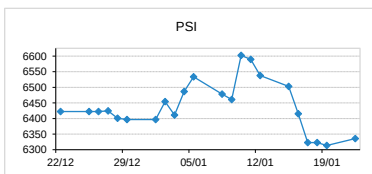
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0890	0,8558	160,95	0,9466	11,3755	7,4581	1,4651	1,65435	5,4310	11,4329
USD	0,9187	-	0,7862	147,86	0,8694	10,4466	6,8526	1,3446	1,5175	4,9687	10,5050

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,524	3,29	-1,65
BCP	0,288	0,67	4,77
CORT. AMORIM	9,400	3,30	2,84
CTT	3,655	0,69	4,73
EDP	4,274	-0,37	-6,17
EDP R	15,810	-0,06	-14,66
GALP	13,995	0,11	4,91
GREENVOLT	8,150	-0,24	-0,37
J MARTINS	20,700	-1,90	-10,16
MOTA ENGIL	4,830	2,22	21,97
NAVIGATOR	3,650	2,59	2,87
NOS	3,290	0,00	2,81
REN	2,305	0,44	-0,86
SEMAPA	14,080	2,47	5,07
SONAE SGPS	0,891	0,68	-1,49
IBERSOL	6,660	-0,30	-0,30

MAIORES GANHOS/PERDAS

Título	Variação %
CORT. AMORI	3,30
ALTRI	3,29
NAVIGATOR	2,59
SEMAPA	2,47
MOTA ENGIL	2,22
EDP R	-0,06
GREENVOLT	-0,24
IBERSOL	-0,30
EDP	-0,37
J MARTINS	-1,90



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 335,69	0,35%	-0,95%	6 665,15	5 591,09
CAC40	7 413,25	0,56%	-1,72%	7 653,99	6 773,82
ESTX 50 PR	4 480,32	0,71%	-0,91%	4 593,11	3 980,94
XTRA DAX	16 683,36	0,77%	-0,41%	17 003,28	14 458,39
S&P 500	4 855,16	0,32%	1,79%	4 868,41	3 808,86
IBEX 35	9 968,10	1,11%	-1,33%	10 301,30	8 501,20
NIKKEI 225	36 546,95	1,62%	9,21%	36 571,80	26 632,92

