

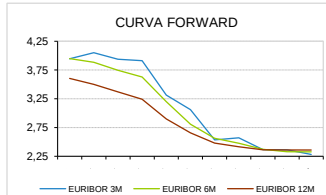
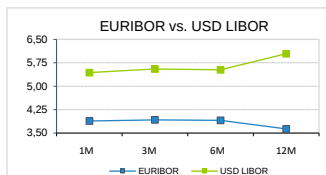
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

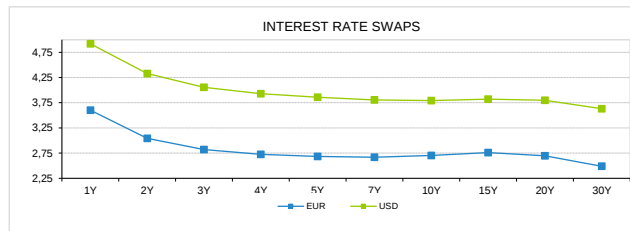
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8870	2	1	1M	5,4366	0	-3	5,1938	1,6925
3M	3,9220	2	-1	3M	5,5521	2	-4	5,1997	1,7025
6M	3,9050	7	-1	6M	5,5244	1	-6	5,1387	1,6600
12M	3,6330	10	5	12M	6,0414	8	31	4,8490	1,6400

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6024	5	5	2,4775	2,4200	2,5913
2Y	3,0448	6	10	2,4190	2,4660	2,6280
3Y	2,8210	7	12	2,4190	2,5070	2,6610
4Y	2,7248	7	12	2,4420	2,5460	2,6950
5Y	2,6835	7	11	2,4710	2,5800	2,7280
7Y	2,6679	7	11	2,5310	2,6510	2,7853
10Y	2,7040	8	10	2,6230	2,7290	2,8060
15Y	2,7600	7	10	2,6885	2,7115	2,7040
20Y	2,6977	8	7	2,6185	2,5970	2,5590
30Y	2,4893	8	7	2,4170	2,3840	2,3390

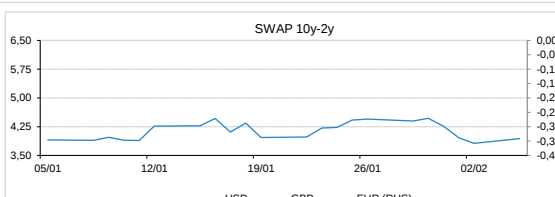
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	4,35
Índia	4,50



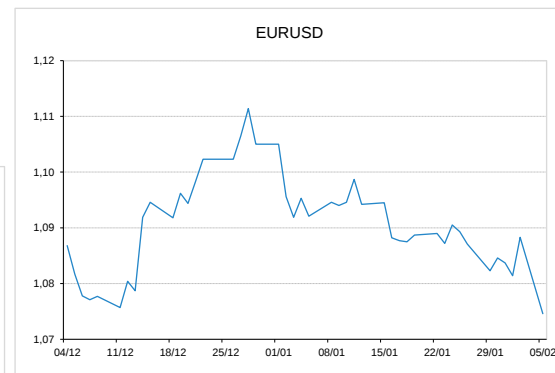
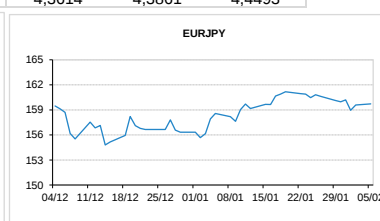
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,9201	6	8	3,7020	3,5500	3,6360
2Y	4,3286	9	11	3,5830	3,5560	3,6550
3Y	4,0580	11	14	3,5720	3,5815	3,6730
4Y	3,9279	12	15	3,5700	3,6040	3,6940
5Y	3,8599	13	15	3,5820	3,6230	3,7150
7Y	3,8061	13	15	3,6110	3,6650	3,7590
10Y	3,7936	13	14	3,6640	3,7250	3,7960
15Y	3,8205	13	13	3,7230	3,7470	3,7690
20Y	3,7993	12	13	3,7070	3,6905	3,6640
30Y	3,6314	12	13	3,5380	3,4900	3,4340



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	77,33	0,00	-1,21	OT 2Y	2,478	0,05	-9,70
JETFUEL	872,00	0,50	17,00	OT 5Y	2,561	0,05	15,50
DIESEL	832,75	-41,50	59,25	OT 10Y	3,109	0,06	32,30
COBRE	8.464,00	-52,50	-62,50	BUND 10Y	2,177	8,49	21,10
ZINCO	2.449,74	-29,56	-170,76	SCHATZ 2Y	2,985	5,75	26,00
OURO	2.021,94	-17,82	-23,51	T-NOTE 10Y	4,642	10,50	13,40
TRIGO	590,50	-9,25	-25,50	T-NOTE 2Y	4,754	9,58	16,40
LICENÇA C02	62,37	-1,03	-13,98	GILT 10Y	4,256	12,34	37,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0746	-1,26%	-1,60%	1,0786	1,0828	1,0923
EUR/GBP	0,85595	-0,39%	0,72%	0,8587	0,8619	0,8695
EUR/JPY	159,72	-0,09%	-0,72%	159,70	159,69	159,66
EUR/CHF	0,9350	0,00%	-0,49%	0,9296	0,9245	0,9163
EUR/BRL	5,3693	-0,11%	-0,67%	5,4391	5,5139	5,6645
EUR/PLN	4,3402	-0,59%	0,22%	4,3614	4,3861	4,4493


FIXINGS CONTRA USD e EUR

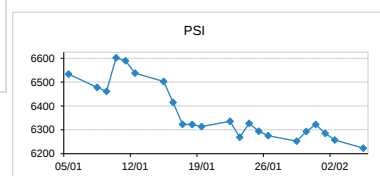
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0746	0,8560	159,72	0,9350	11,3974	7,4584	1,4531	1,65689	5,3693	11,4890
USD	0,9324	-	0,7987	148,85	0,8716	10,6273	6,9535	1,3539	1,5454	5,0109	10,6984

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,456	-0,09	-3,13
BCP	0,259	-2,41	-5,72
CORT. AMORIM	9,150	0,55	0,11
CTT	3,705	1,37	6,16
EDP	4,032	-0,49	-11,48
EDP R	14,615	-0,85	-21,11
GALP	14,130	-1,15	5,92
GREENVOLT	8,090	0,12	-1,10
J MARTINS	22,560	1,53	-2,08
MOTA ENGIL	5,200	0,78	31,31
NAVIGATOR	3,726	-1,06	5,02
NOS	3,166	-0,81	-1,06
REN	2,230	-0,45	-4,09
SEMAPA	13,800	-2,68	2,99
SONAE SGPS	0,890	0,40	-1,66
IBERSOL	6,680	0,60	0,00

MAIORES GANHOS/PERDAS

Título	Variação %
J MARTINS	1,53
CTT	1,37
MOTA ENGIL	0,78
IBERSOL	0,60
CORT. AMORIM	0,55
EDP R	-0,85
NAVIGATOR	-1,06
GALP	-1,15
BCP	-2,41
SEMAPA	-2,68



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.223,45	-0,54%	-2,71%	6.665,15	5.591,09
CAC40	7.589,96	-0,03%	0,62%	7.702,95	6.773,82
ESTX 50 PR	4.655,27	0,02%	2,96%	4.676,71	3.980,94
XTRA DAX	16.904,06	-0,08%	0,91%	17.004,55	14.458,39
S&P 500	4.932,92	-0,59%	3,35%	4.975,29	3.808,86
IBEX 35	9.941,30	-1,20%	-1,59%	10.301,30	8.501,20
NIKKEI 225	36.354,16	0,54%	8,64%	36.984,51	26.632,92

