

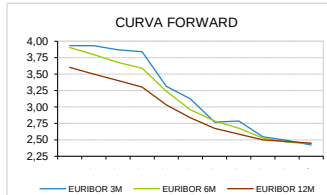
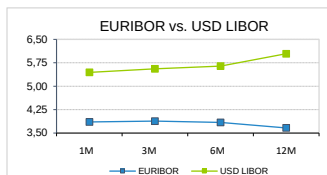
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

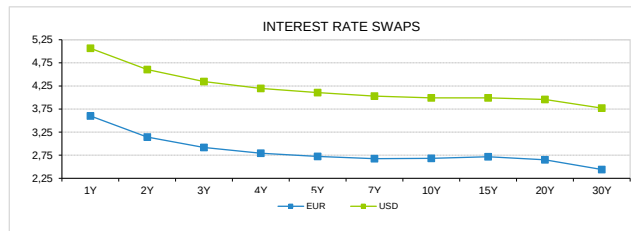
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8550	0	4	1M	5,4432	0	0	5,1980	1,4800
3M	3,8830	-1	-6	3M	5,5598	0	-4	5,1844	1,4863
6M	3,8420	-1	-7	6M	5,6461	-1	-7	5,0915	1,4500
12M	3,6640	-1	-8	12M	6,0414	8	31	4,8840	1,3900

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6008	-2	-10	2,6740	2,3999	2,5002
2Y	3,1430	0	-9	2,5620	2,4174	2,5363
3Y	2,9175	2	-7	2,5070	2,4460	2,5750
4Y	2,7933	4	-6	2,4890	2,4760	2,6060
5Y	2,7240	5	-5	2,4936	2,5068	2,6380
7Y	2,6740	8	-4	2,5220	2,5750	2,6920
10Y	2,6840	10	-2	2,5900	2,6390	2,7100
15Y	2,7160	11	-1	2,6380	2,6270	2,6177
20Y	2,6510	11	0	2,5660	2,5195	2,4789
30Y	2,4410	11	2	2,3730	2,3110	2,2650

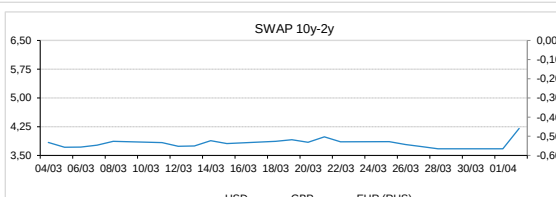
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	10,75
Austrália	4,35
Índia	4,50



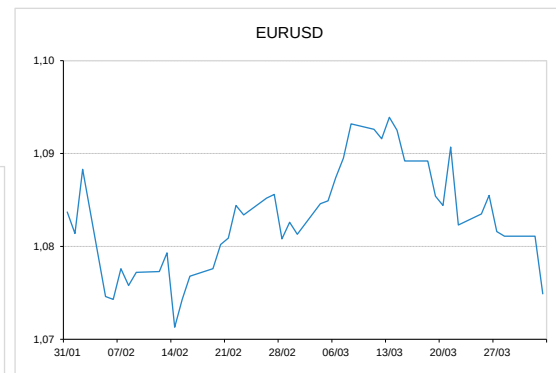
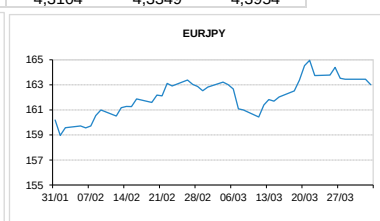
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0658	-1	2	4,1100	3,7690	3,7900
2Y	4,6060	-1	9	3,9340	3,7460	3,8040
3Y	4,3440	0	13	3,8800	3,7610	3,8150
4Y	4,1950	1	14	3,8440	3,7745	3,8320
5Y	4,1074	3	14	3,8340	3,7870	3,8485
7Y	4,0287	4	15	3,8320	3,8170	3,8800
10Y	3,9910	5	15	3,8570	3,8590	3,9130
15Y	3,9914	5	15	3,8830	3,8650	3,8800
20Y	3,9558	5	16	3,8490	3,7970	3,7680
30Y	3,7700	5	16	3,6670	3,5890	3,5230



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	88,65	1,23	5,96	OT 2Y	2,760	-0,01	2,70
JETFUEL	857,00	7,25	3,75	OT 5Y	2,668	0,06	-3,10
DIESEL	849,75	4,00	3,50	OT 10Y	3,103	0,10	-4,20
COBRE	8 872,00	17,50	418,50	BUND 10Y	2,349	11,19	1,70
ZINCO	2 403,68	1,10	4,68	SCHATZ 2Y	3,015	-0,50	0,00
OURO	2 258,64	7,20	175,72	T-NOTE 10Y	4,763	2,06	15,20
TRIGO	547,50	-9,50	-10,25	T-NOTE 2Y	4,884	-2,66	25,50
LICENÇA C02	59,00	-2,80	2,63	GILT 10Y	4,196	18,90	-1,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0749	-0,57%	-0,89%	1,0790	1,0835	1,0936
EUR/GBP	0,8551	0,00%	0,09%	0,8579	0,8609	0,8676
EUR/JPY	163,01	0,27%	0,13%	162,99	162,98	162,95
EUR/CHF	0,9768	-0,54%	-1,65%	0,9705	0,9648	0,9547
EUR/BRL	5,4428	-0,22%	-1,31%	5,5116	5,5809	5,7209
EUR/PLN	4,2899	0,13%	0,77%	4,3104	4,3349	4,3954


FIXINGS CONTRA USD e EUR

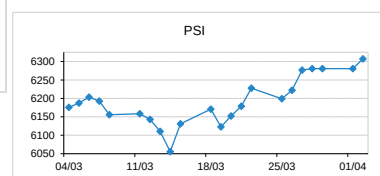
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0749	0,8551	163,01	0,9768	11,5443	7,4580	1,4620	1,65382	5,4428	11,6740
USD	0,9289	-	0,7959	151,59	0,9066	10,7171	6,9281	1,3580	1,5352	5,0539	10,8550

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,240	0,19	13,91
BCP	0,314	0,45	14,43
CORT. AMORIM	10,080	2,54	10,28
CTT	4,190	1,45	20,06
EDP	3,602	-0,22	-20,92
EDP R	12,390	-1,24	-33,12
GALP	15,720	2,64	17,84
GREENVOLT	8,165	0,06	-0,18
J MARTINS	18,430	0,27	-20,01
MOTA ENGIL	4,798	-0,35	21,16
NAVIGATOR	4,050	0,00	14,15
NOS	3,655	0,80	14,22
REN	2,195	-0,23	-5,59
SEMAPA	14,960	0,40	11,64
SONAE SGPS	0,885	0,57	-2,16
IBERSOL	6,760	0,00	1,20

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	2,64
CORT. AMORI	2,54
CTT	1,45
NOS	0,80
SONAE SGPS	0,57
EDP	-0,22
REN	-0,23
MOTA ENGIL	-0,35
EDP R	-1,24



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 307,21	0,43%	-1,40%	6 665,15	5 726,81
CAC40	8 130,05	-0,92%	7,78%	8 253,59	6 773,82
ESTX 50 PR	5 045,58	-0,74%	11,59%	5 121,71	3 993,10
XTRA DAX	18 283,13	-1,13%	9,14%	18 567,16	14 630,21
S&P 500	5 194,70	-0,92%	8,93%	5 264,85	4 048,28
IBEX 35	10 975,60	-0,89%	8,65%	11 140,10	8 879,30
NIKKEI 225	39 838,91	0,09%	19,05%	41 087,75	27 427,66

