

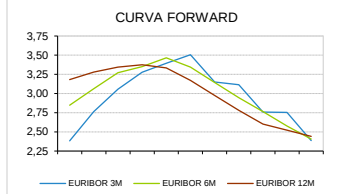
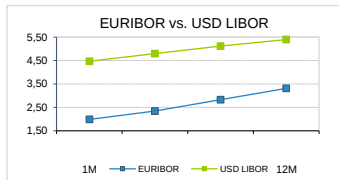
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

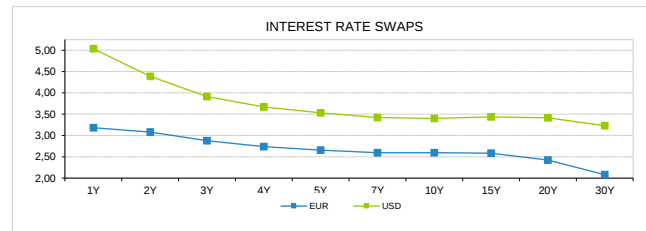
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9850	1	24	1M	4,4700	1	12	3,6468	0,7500
3M	2,3420	1	30	3M	4,7976	0	5	3,9035	0,9900
6M	2,8320	-5	26	6M	5,1207	1	-7	4,1536	1,0800
12M	3,3110	-3	32	12M	5,3950	0	-8	4,3741	1,4300

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,1820	-2	9	2,9748	2,3208	2,3993
2Y	3,0820	-1	-8	2,7135	2,3182	2,4230
3Y	2,8760	0	-16	2,5840	2,3410	2,4620
4Y	2,7390	-2	-22	2,5180	2,3680	2,4985
5Y	2,6570	-3	-26	2,4949	2,4000	2,5330
7Y	2,5945	-4	-26	2,4950	2,4670	2,5670
10Y	2,5970	-5	-25	2,5390	2,5138	2,5392
15Y	2,5830	-5	-18	2,5120	2,4090	2,3270
20Y	2,4250	-5	-13	2,3390	2,2060	2,1040
30Y	2,0807	-6	-8	2,0020	1,8820	1,7890

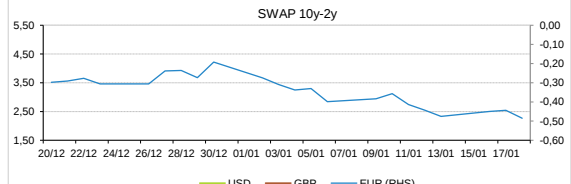
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,50
EUA	4,50
Reino Unido	3,50
Japão	0,10
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0341	-3	-1	3,7994	2,8803	3,0785
2Y	4,3850	-8	-17	3,2850	2,8900	3,1232
3Y	3,9143	-11	-22	3,1420	2,9550	3,1577
4Y	3,6687	-12	-23	3,0930	3,0070	3,1980
5Y	3,5309	-13	-23	3,0940	3,0465	3,2433
7Y	3,4234	-13	-20	3,1220	3,1250	3,3065
10Y	3,3982	-12	-16	3,1920	3,2347	3,3710
15Y	3,4370	-9	-11	3,2894	3,2889	3,3340
20Y	3,4153	-7	-7	3,2550	3,2170	3,2210
30Y	3,2299	-5	0	3,0920	3,0261	2,9848

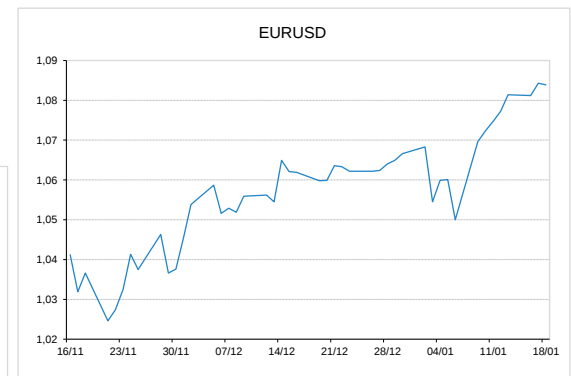


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	86,93	1,01	7,44	OT 2Y	2,579	-0,03	7,40
JETFUEL	1,020,23	4,94	71,15	OT 5Y	2,430	-0,07	-21,70
DIESEL	963,35	1,81	48,84	OT 10Y	2,874	-0,10	-34,10
COBRE	9,295,00	182,50	1,020,50	BUND 10Y	1,622	-7,56	-26,50
ZINCO	3,307,75	-11,75	283,25	SCHATZ 2Y	2,840	0,25	-6,30
OURO	1,908,32	-0,37	115,24	T-NOTE 10Y	4,085	-10,42	-16,50
TRIGO	745,00	-6,75	-8,50	T-NOTE 2Y	4,356	-7,68	-9,30
LICENÇA C02	83,36	3,80	-4,05	GILT 10Y	3,437	-3,25	-26,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0839	-0,04%	2,27%	1,0903	1,0958	1,1060
EUR/GBP	0,8753	1,22%	-0,47%	0,8787	0,8818	0,8879
EUR/JPY	139,79	-0,21%	3,48%	139,78	139,77	139,75
EUR/CHF	0,9894	0,55%	-0,43%	0,9856	0,9811	0,9720
EUR/BRL	5,5506	-0,75%	1,24%	5,6757	5,7976	6,0403
EUR/PLN	4,7100	-0,19%	-0,42%	4,7699	4,8251	4,9359



FIXINGS CONTRA USD e EUR

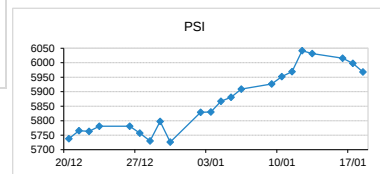
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0839	0,8753	139,79	0,9894	11,1471	7,4396	1,4543	1,54893	5,5506	10,6926
USD	0,9233	-	0,807	128,385	0,9130	10,2564	6,8687	1,3405	1,4265	5,0977	9,8420

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,952	-0,96	-1,06
BCP	0,188	-3,78	28,69
CORT. AMORIM	8,950	0,67	2,64
CTT	3,460	2,67	12,34
EDP	4,754	-0,71	2,10
EDP R	21,240	-1,21	3,21
GALP	12,710	1,19	0,79
GREENVOLT	7,880	-0,13	1,03
J MARTINS	20,400	0,49	1,09
MOTA ENGIL	1,384	1,76	18,29
NAVIGATOR	3,166	-2,58	-8,34
NOS	3,986	0,45	5,34
REN	2,530	-0,39	0,40
SEMAPA	12,240	-0,33	-0,97
SONAE SGPS	0,978	0,26	4,55

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	2,67
MOTA ENGIL	1,76
GALP	1,19
CORT. AMORI	0,67
J MARTINS	0,49
EDP	-0,71
ALTRI	-0,96
EDP R	-1,21
NAVIGATOR	-2,58
BCP	-3,78



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5,968,13	-0,50%	4,23%	6,370,78	5,128,86
CAC40	7,083,39	0,09%	9,42%	7,211,24	5,628,42
ESTX 50 PR	4,174,34	0,00%	10,04%	4,302,17	3,249,57
XTRA DAX	15,181,80	-0,03%	9,04%	15,912,33	11,862,84
S&P 500	3,959,44	-0,74%	3,17%	4,637,30	3,491,58
IBEX 35	8,933,30	0,40%	8,47%	8,992,70	7,189,60
NIKKEI 225	26,791,12	2,50%	2,67%	29,222,77	24,681,74

