

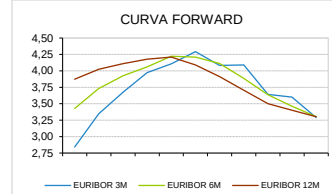
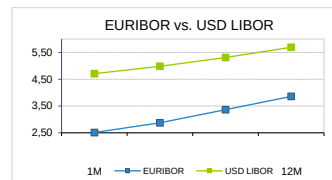
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

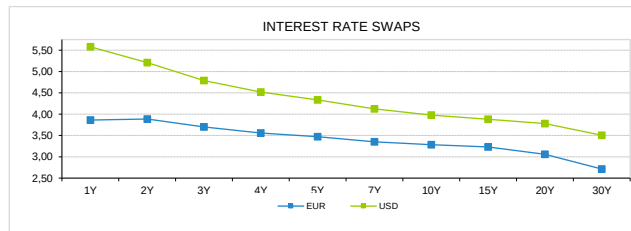
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,5110	-4	19	1M	4,7091	1	14	4,0144	1,0000
3M	2,8750	3	31	3M	4,9840	0	15	4,1868	1,3800
6M	3,3630	1	36	6M	5,3157	0	26	4,3817	1,4600
12M	3,8590	3	46	12M	5,6944	-2	44	4,5953	1,9100

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8623	5	50	3,9108	3,1128	3,0268
2Y	3,8860	6	61	3,6130	3,0963	3,0190
3Y	3,6986	4	60	3,4520	3,0720	3,0340
4Y	3,5594	3	57	3,3640	3,0600	3,0520
5Y	3,4707	3	54	3,2990	3,0615	3,0700
7Y	3,3510	2	48	3,2305	3,0760	3,0930
10Y	3,2853	1	41	3,2070	3,0990	3,0790
15Y	3,2300	0	37	3,1480	2,9910	2,8780
20Y	3,0600	1	35	2,9650	2,7920	2,6660
30Y	2,7137	-1	33	2,6270	2,4748	2,3640

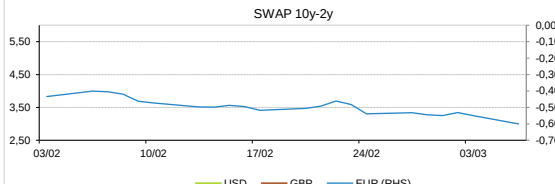
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,00
EUA	4,75
Reino Unido	4,00
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,35
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,5794	2	31	4,8110	3,6030	3,6307
2Y	5,2104	2	47	4,3430	3,5610	3,6000
3Y	4,7899	1	49	4,0460	3,5899	3,5125
4Y	4,5168	1	47	3,9090	3,6067	3,5679
5Y	4,3342	0	44	3,9110	3,5378	3,5506
7Y	4,1248	0	40	3,7926	3,5200	3,4885
10Y	3,9766	0	36	3,7370	3,5717	3,5150
15Y	3,8812	0	30	3,6821	3,4992	3,4795
20Y	3,7795	1	25	3,5540	3,4557	3,3120
30Y	3,5055	1	20	3,3552	3,1332	3,0678

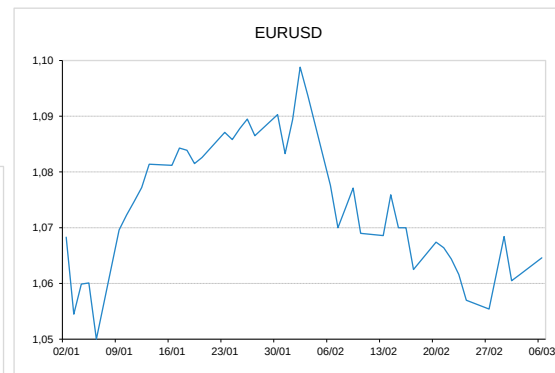
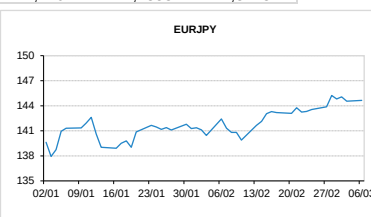
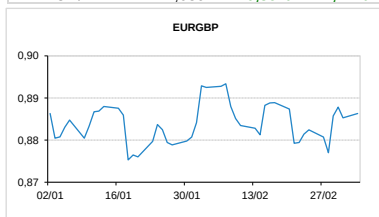


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	85,57	-0,26	4,86	OT 2Y	3,291	0,06	61,10
JETFUEL	904,48	5,60	28,31	OT 5Y	3,355	0,05	86,20
DIESEL	870,89	11,58	50,64	OT 10Y	3,607	0,03	70,10
COBRE	8.923,50	25,00	3,00	BUND 10Y	2,486	0,19	74,60
ZINCO	3.089,00	31,00	-159,75	SCHATZ 2Y	3,645	8,15	79,50
OURO	1.850,93	-5,55	-16,55	T-NOTE 10Y	4,603	0,00	57,90
TRIGO	696,25	-12,50	-65,75	T-NOTE 2Y	5,104	1,85	95,40
LICENÇA C02	92,89	0,71	2,01	GILT 10Y	4,029	-1,72	79,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0646	0,29%	-1,21%	1,0702	1,0751	1,0843
EUR/GBP	0,8863	-0,11%	0,73%	0,8892	0,8913	0,8953
EUR/JPY	144,64	-0,06%	-1,54%	144,63	144,61	144,58
EUR/CHF	0,9954	0,01%	0,03%	0,9911	0,9864	0,9774
EUR/BRL	5,5257	0,04%	0,03%	5,6523	5,7694	5,9749
EUR/PLN	4,6891	0,39%	1,22%	4,7404	4,7853	4,8718



FIXINGS CONTRA USD e EUR

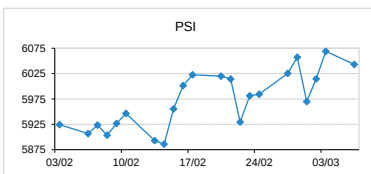
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0646	0,8863	144,64	0,9954	11,1625	7,4426	1,4549	1,5879	5,5257	11,1334
USD	0,9364	-	0,8314	135,925	0,9321	10,4544	6,9697	1,3613	1,4852	5,1720	10,4308

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,644	-1,40	-7,21
BCP	0,228	4,11	55,74
CORT. AMORIM	9,880	0,51	13,30
CTT	3,790	0,93	23,05
EDP	4,761	-1,71	2,26
EDP R	20,290	-3,52	-1,41
GALP	11,015	-0,41	-12,65
GREENVOLT	7,120	-1,66	-8,72
J MARTINS	19,540	-0,91	-3,17
MOTA ENGIL	1,604	-1,11	37,09
NAVIGATOR	3,336	-1,13	-3,42
NOS	4,184	-1,41	10,57
REN	2,565	0,20	1,79
SEMAPA	14,260	-0,70	15,37
SONAE SGPS	1,035	-0,38	10,70

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	4,11
CTT	0,93
CORT. AMORI	0,51
REN	0,20
ALTRI	-1,40
NOS	-1,41
GREENVOLT	-1,66
EDP	-1,71
EDP R	-3,52



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.043,11	-0,43%	5,54%	6.370,78	5.128,86
CAC40	7.373,21	0,34%	13,89%	7.401,15	5.628,42
ESTX 50 PR	4.313,78	0,44%	13,71%	4.324,27	3.249,57
XTRA DAX	15.654,93	0,49%	12,43%	15.677,93	11.862,84
S&P 500	4.070,24	0,61%	6,01%	4.637,30	3.491,58
IBEX 35	9.507,00	0,45%	15,53%	9.524,60	7.189,60
NIKKEI 225	28.237,78	1,11%	8,21%	29.222,77	24.681,74

