

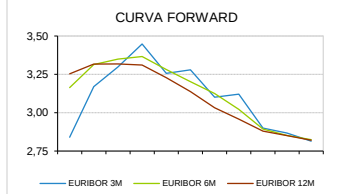
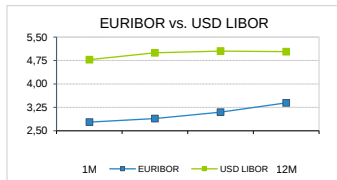
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

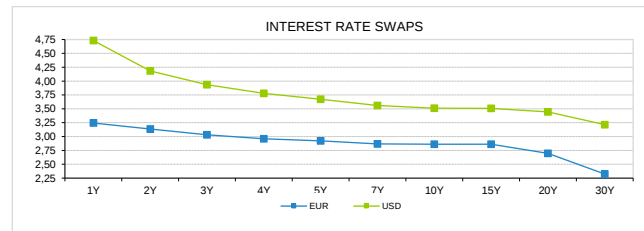
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,7780	13	40	1M	4,7777	2	19	4,0439	0,7350
3M	2,8920	14	24	3M	4,9984	4	8	4,1206	0,9600
6M	3,0950	4	-10	6M	5,0523	12	-19	4,1977	1,1100
12M	3,3950	2	-18	12M	5,0341	20	-61	4,2237	1,4300

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2442	-2	-32	3,0310	2,7225	2,7090
2Y	3,1357	-6	-39	2,9215	2,7405	2,7150
3Y	3,0328	-6	-32	2,8560	2,7340	2,7430
4Y	2,9610	-4	-26	2,8340	2,7288	2,7710
5Y	2,9220	-2	-22	2,8110	2,7397	2,8020
7Y	2,8665	-2	-18	2,7925	2,7750	2,8390
10Y	2,8620	-2	-15	2,8276	2,8240	2,8290
15Y	2,8616	1	-12	2,8047	2,7160	2,6040
20Y	2,6970	1	-13	2,6200	2,4850	2,3550
30Y	2,3240	0	-17	2,2510	2,1295	2,0198

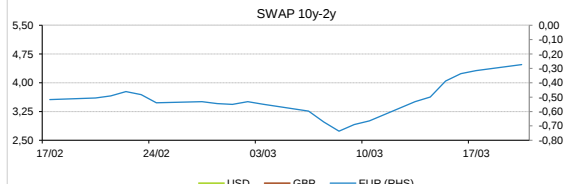
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,50
EUA	4,75
Reino Unido	4,00
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,60
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,7322	7	-67	3,6615	3,2870	2,9840
2Y	4,1832	6	-75	3,4890	3,2360	3,2140
3Y	3,9353	6	-58	3,4279	3,2150	3,2410
4Y	3,7792	6	-48	3,3675	3,2250	3,2710
5Y	3,6740	6	-42	3,3290	3,2410	3,3205
7Y	3,5599	5	-36	3,3180	3,2800	3,3470
10Y	3,5109	4	-31	3,3410	3,3556	3,3830
15Y	3,5092	3	-25	3,3790	3,3427	3,3310
20Y	3,4433	3	-26	3,3189	3,2440	3,1830
30Y	3,2151	2	-25	3,0940	3,0033	2,9122

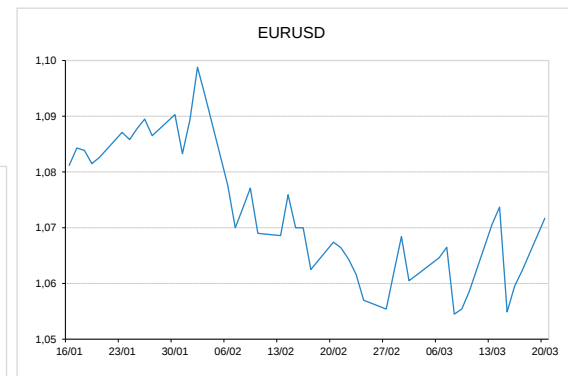
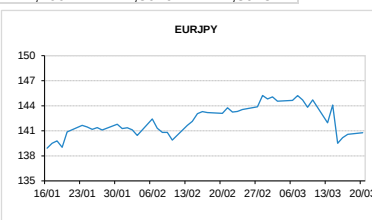
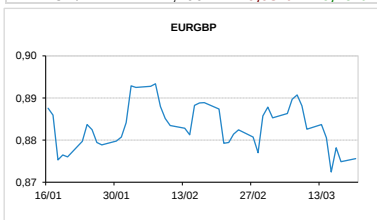


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72,25	-0,72	-11,53	OT 2Y	2,458	-0,07	-51,00
JETFUEL	804,74	2,49	-41,13	OT 5Y	2,567	-0,05	-45,90
DIESEL	792,20	7,45	-20,40	OT 10Y	3,010	-0,02	-34,70
COBRE	8.612,00	62,00	-407,50	BUND 10Y	1,809	1,62	-41,20
ZINCO	2.911,00	43,00	-151,50	SCHATZ 2Y	2,656	-5,21	-60,10
OURO	1.974,61	-14,64	133,23	T-NOTE 10Y	4,136	7,56	-31,50
TRIGO	697,25	-13,25	-79,00	T-NOTE 2Y	4,088	7,62	-70,00
LICENÇA C02	87,90	0,61	-10,45	GILT 10Y	3,354	6,07	-41,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0717	0,88%	0,40%	1,0776	1,0821	1,0900
EUR/GBP	0,8756	-0,08%	1,35%	0,8786	0,8813	0,8867
EUR/JPY	140,77	-0,14%	1,65%	140,76	140,75	140,72
EUR/CHF	0,9932	-0,54%	-0,68%	0,9879	0,9834	0,9763
EUR/BRL	5,6223	0,16%	-1,80%	5,7467	5,8712	6,0941
EUR/PLN	4,7062	-0,08%	0,76%	4,7601	4,8079	4,8978



FIXINGS CONTRA USD e EUR

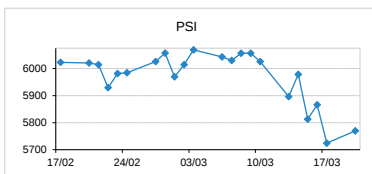
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0717	0,8756	140,77	0,9932	11,1227	7,4451	1,4663	1,59617	5,6223	11,4189
USD	0,9324	-	0,8162	131,725	0,9251	10,3873	6,9410	1,3662	1,4883	5,2374	10,6522

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,632	0,92	-7,45
BCP	0,189	2,61	28,83
CORT. AMORIM	9,630	-0,52	10,44
CTT	3,400	0,59	10,39
EDP	4,764	0,32	2,32
EDP R	20,080	0,70	-2,43
GALP	9,928	0,38	-21,27
GREENVOLT	6,710	0,15	-13,97
J MARTINS	20,660	0,88	2,38
MOTA ENGIL	1,510	2,30	29,06
NAVIGATOR	3,238	1,95	-6,25
NOS	4,230	0,76	11,79
REN	2,540	1,40	0,79
SEMAPA	13,160	-0,30	6,47
SONAE SGPS	0,950	-1,25	1,60

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	2,61
MOTA ENGIL	2,30
NAVIGATOR	1,95
REN	1,40
ALTRI	0,92
SEMAPA	-0,30
CORT. AMORIM	-0,52
SONAE SGPS	-1,25



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.769,33	0,79%	0,75%	6.370,78	5.128,86
CAC40	7.013,14	1,27%	8,33%	7.401,15	5.628,42
ESTX 50 PR	4.119,42	1,34%	8,59%	4.324,27	3.249,57
XTRA DAX	14.933,38	1,12%	7,25%	15.706,37	11.862,84
S&P 500	3.934,66	0,46%	2,48%	4.637,30	3.491,58
IBEX 35	8.833,10	1,31%	7,34%	9.528,30	7.189,60
NIKKEI 225	26.945,67	-1,42%	3,26%	29.222,77	25.520,23

