

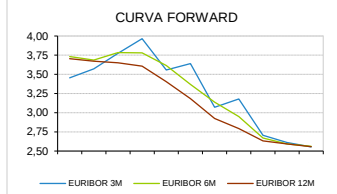
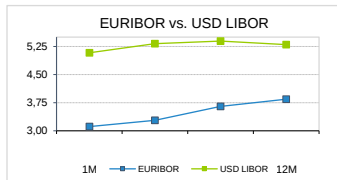
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

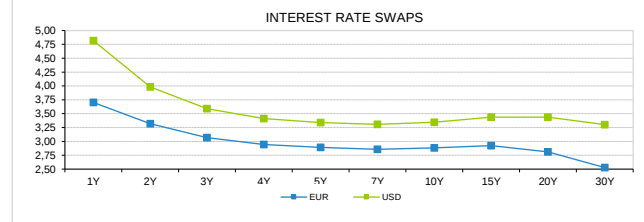
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,1120	2	21	1M	5,0816	-1	22	4,3618	1,2600
3M	3,2810	1	23	3M	5,3263	-1	10	4,5039	1,4250
6M	3,6510	1	29	6M	5,3944	-4	7	4,6901	1,5450
12M	3,8430	0	21	12M	5,2996	-14	-3	4,7845	1,8350

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,7030	-7	17	2,9254	2,5600	2,7225
2Y	3,3180	-12	0	2,7350	2,6075	2,7655
3Y	3,0689	-12	-7	2,6780	2,6510	2,8035
4Y	2,9450	-11	-6	2,6760	2,6890	2,8405
5Y	2,8917	-9	-7	2,6840	2,7225	2,8770
7Y	2,8579	-7	-4	2,7280	2,7930	2,9300
10Y	2,8848	-4	-2	2,8073	2,8727	2,9420
15Y	2,9227	-3	1	2,8430	2,8160	2,7750
20Y	2,8099	-2	2	2,7200	2,6510	2,5810
30Y	2,5284	0	6	2,4470	2,3730	2,3000

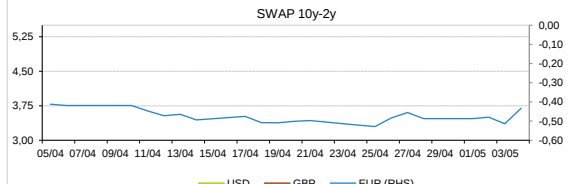
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,75
EUA	5,25
Reino Unido	4,25
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,85
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,8184	-12	-7	3,1599	2,8105	3,0590
2Y	3,9832	-11	-17	2,9471	2,9070	3,1695
3Y	3,5919	-9	-18	2,9098	2,9610	3,2295
4Y	3,4116	-9	-15	2,9180	3,0360	3,2780
5Y	3,3382	-8	-12	2,9510	3,0960	3,3530
7Y	3,3070	-6	-5	3,0470	3,1880	3,4030
10Y	3,3444	-4	1	3,1710	3,3360	3,4770
15Y	3,4376	-2	6	3,3159	3,3650	3,4160
20Y	3,4390	-1	9	3,3193	3,3475	3,3813
30Y	3,3035	1	12	3,1890	3,1668	3,1340

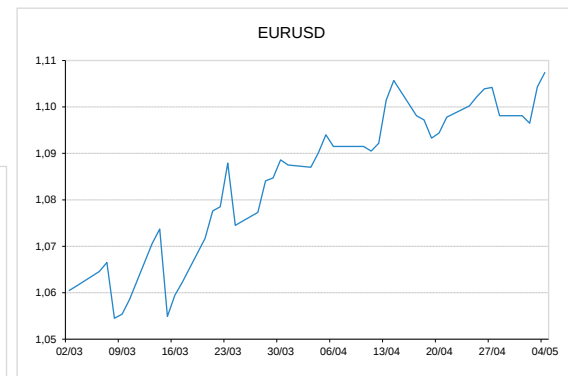
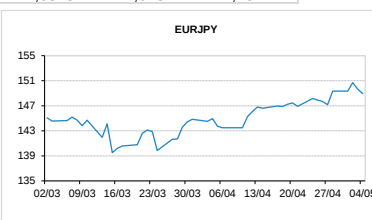
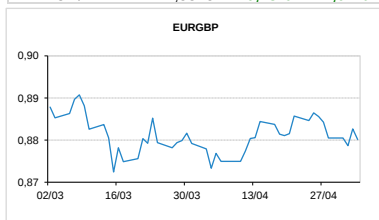


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72,40	0,07	-12,15	OT 2Y	2,627	-0,10	0,00
JETFUEL	689,74	-29,59	-149,03	OT 5Y	2,628	-0,09	-7,00
DIESEL	647,93	-26,15	-148,62	OT 10Y	3,052	-0,04	-5,60
COBRE	8.489,00	-45,50	-448,50	BUND 10Y	1,893	-7,31	-7,40
ZINCO	2.625,25	18,25	-279,92	SCHATZ 2Y	2,843	-15,24	-11,20
OURO	2.051,22	12,25	30,80	T-NOTE 10Y	3,961	-8,89	-5,00
TRIGO	645,00	5,25	-59,00	T-NOTE 2Y	4,066	-18,50	0,20
LICENÇA C02	84,50	-0,50	-10,46	GILT 10Y	3,751	-3,83	26,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1074	0,28%	1,59%	1,1131	1,1173	1,1230
EUR/GBP	0,88015	0,28%	-0,77%	0,8831	0,8861	0,8926
EUR/JPY	148,92	0,50%	-2,67%	148,91	148,89	148,87
EUR/CHF	0,9752	0,28%	1,78%	0,9702	0,9655	0,9574
EUR/BRL	5,5266	-0,03%	0,53%	5,6533	5,7646	5,9655
EUR/PLN	4,5845	0,13%	2,04%	4,6313	4,6732	4,7511



FIXINGS CONTRA USD e EUR

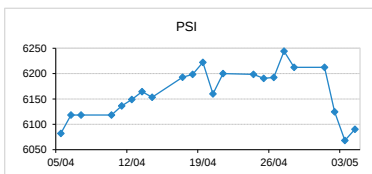
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1074	0,8802	148,92	0,9752	11,2920	7,4513	1,4940	1,64886	5,5266	11,8065
USD	0,9095	-	0,7956	133,91	0,8869	10,2789	6,7755	1,3588	1,4994	5,0190	10,7298

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,784	0,84	-4,42
BCP	0,218	-1,18	49,18
CORT. AMORIM	10,180	0,39	16,74
CTT	3,675	0,14	19,32
EDP	4,967	1,45	6,68
EDP R	20,180	2,62	-1,94
GALP	10,500	0,29	-16,73
GREENVOLT	6,010	0,50	-22,95
J MARTINS	22,840	0,62	13,18
MOTA ENGIL	1,956	-0,71	67,18
NAVIGATOR	3,354	0,12	-2,90
NOS	3,794	-0,37	4,09
REN	2,605	0,19	3,37
SEMAPA	13,940	-0,43	12,78
SONAE SGPS	1,016	-1,55	8,66
IBERSOL	6,760	0,60	22,46

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	2,62
EDP	1,45
ALTRI	0,84
J MARTINS	0,62
IBERSOL	0,60
NOS	-0,37
SEMAPA	-0,43
MOTA ENGIL	-0,71
BCP	-1,18
SONAE SGPS	-1,55



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.090,34	0,36%	6,36%	6.370,78	5.128,86
CAC40	7.340,77	-0,85%	13,39%	7.581,26	5.628,42
ESTX 50 PR	4.287,03	-0,54%	13,01%	4.411,67	3.249,57
XTRA DAX	15.734,24	-0,51%	13,00%	16.011,56	11.862,84
S&P 500	4.061,46	-0,72%	5,77%	4.325,28	3.491,58
IBEX 35	9.043,60	-0,36%	9,90%	9.540,50	7.189,60
NIKKEI 225	29.157,95	0,12%	11,74%	29.278,80	25.520,23

