

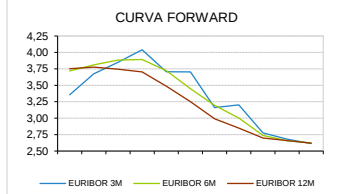
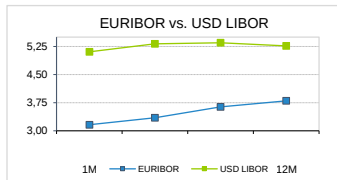
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

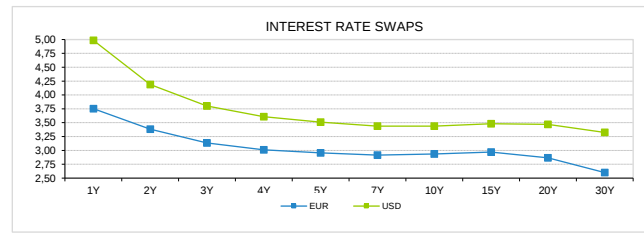
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,1620	0	27	1M	5,1074	0	17	4,4291	1,3150
3M	3,3480	3	22	3M	5,3207	-2	8	4,5617	1,4600
6M	3,6380	1	21	6M	5,3487	-5	0	4,7259	1,5700
12M	3,7990	0	15	12M	5,2659	-9	-6	4,7973	1,7950

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,7534	3	7	2,9980	2,6170	2,7740
2Y	3,3817	5	-9	2,8145	2,6678	2,8060
3Y	3,1336	5	-14	2,7500	2,7030	2,8413
4Y	3,0108	5	-15	2,7410	2,7350	2,8765
5Y	2,9550	5	-14	2,7460	2,7695	2,9103
7Y	2,9153	4	-10	2,7820	2,8310	2,9650
10Y	2,9341	4	-7	2,8540	2,9110	2,9804
15Y	2,9707	4	-4	2,8930	2,8663	2,8282
20Y	2,8669	3	-1	2,7790	2,7113	2,6471
30Y	2,6000	4	2	2,5200	2,4473	2,3807

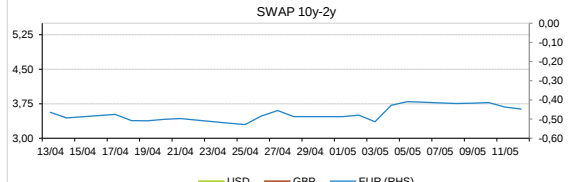
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,75
EUA	5,25
Reino Unido	4,50
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,85
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,9863	6	-1	3,3685	2,9495	3,1370
2Y	4,1898	7	-9	3,1455	3,0355	3,2349
3Y	3,8012	7	-9	3,1139	3,0859	3,2415
4Y	3,6071	7	-6	3,1054	3,0895	3,2980
5Y	3,5104	7	-3	3,1120	3,1320	3,3550
7Y	3,4389	6	1	3,1731	3,2125	3,3710
10Y	3,4386	5	5	3,2410	3,3370	3,4575
15Y	3,4822	3	8	3,3251	3,3817	3,4458
20Y	3,4709	2	10	3,3255	3,3414	3,3350
30Y	3,3238	1	13	3,1900	3,1516	3,1160

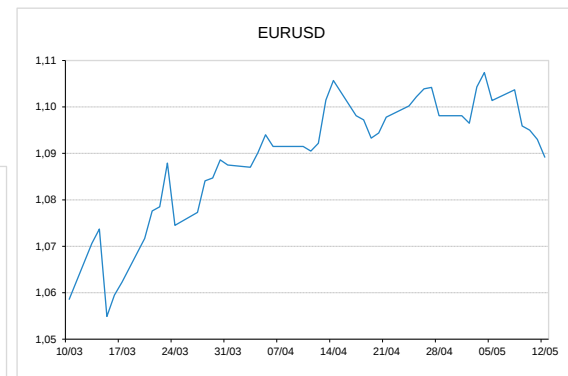
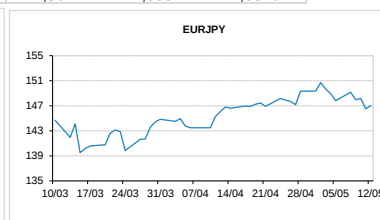
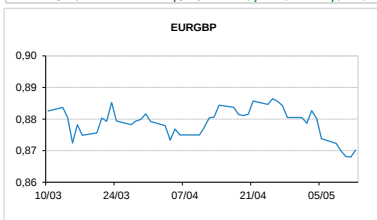


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	74,32	-0,66	-12,43	OT 2Y	2,704	0,08	-4,70
JETFUEL	731,62	-13,73	-99,84	OT 5Y	2,689	0,06	-14,40
DIESEL	691,25	-13,72	-100,70	OT 10Y	3,093	0,04	-12,60
COBRE	8.188,50	-311,50	-691,00	BUND 10Y	1,974	4,76	-9,80
ZINCO	2.533,26	-78,39	-230,99	SCHATZ 2Y	2,943	3,25	-15,50
OURO	2.010,79	-4,26	-4,14	T-NOTE 10Y	4,074	4,03	0,10
TRIGO	635,00	7,75	-52,00	T-NOTE 2Y	4,305	7,06	9,50
LICENÇA C02	88,60	0,22	-7,32	GILT 10Y	3,881	6,39	24,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0892	-0,35%	-0,27%	1,0946	1,0990	1,1056
EUR/GBP	0,8702	-0,26%	1,17%	0,8731	0,8762	0,8827
EUR/JPY	147,02	-0,33%	-0,63%	147,01	146,99	146,97
EUR/CHF	0,9738	0,24%	1,17%	0,9688	0,9638	0,9551
EUR/BRL	5,353	0,58%	0,99%	5,4745	5,5812	5,7817
EUR/PLN	4,5201	0,44%	2,91%	4,5647	4,6054	4,6840



FIXINGS CONTRA USD e EUR

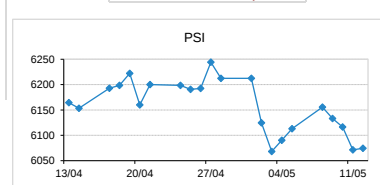
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0892	0,8702	147,02	0,9738	11,2750	7,4468	1,4703	1,634	5,3530	11,6106
USD	0,9205	-	0,8019	135,295	0,8970	10,3746	6,8551	1,3532	1,5034	4,9249	10,6996

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,870	-4,70	-2,70
BCP	0,215	0,00	47,06
CORT. AMORIM	9,950	-2,45	14,11
CTT	3,720	0,54	20,78
EDP	4,873	1,54	4,66
EDP R	20,260	2,53	-1,55
GALP	10,630	1,67	-15,70
GREENVOLT	6,465	1,65	-17,12
J MARTINS	23,100	0,87	14,47
MOTA ENGIL	2,060	-5,29	76,07
NAVIGATOR	3,364	-1,41	-2,61
NOS	3,750	0,32	2,88
REN	2,540	-2,68	0,79
SEMAPA	13,920	-0,71	12,62
SONAE SGPS	0,975	-3,66	4,28
IBERSOL	6,980	-0,29	26,45

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	2,53
GALP	1,67
GREENVOLT	1,65
EDP	1,54
J MARTINS	0,87
CORT. AMORIM	-2,45
REN	-2,68
SONAE SGPS	-3,66
ALTRI	-4,70
MOTA ENGIL	-5,29



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.074,44	0,05%	6,08%	6.370,78	5.128,86
CAC40	7.414,85	0,45%	14,54%	7.581,26	5.628,42
ESTX 50 PR	4.317,88	0,19%	13,82%	4.411,67	3.249,57
XTRA DAX	15.913,82	0,50%	14,29%	16.011,56	11.862,84
S&P 500	4.116,76	-0,34%	7,22%	4.325,28	3.491,58
IBEX 35	9.234,00	0,56%	12,21%	9.540,50	7.189,60
NIKKEI 225	29.388,30	0,90%	12,62%	29.426,06	25.520,23

