

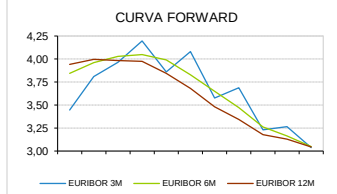
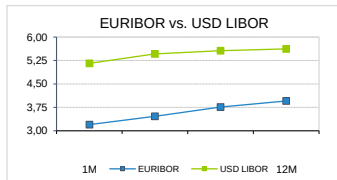
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

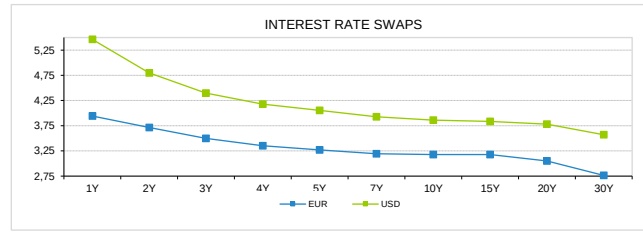
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,1990	0	18	1M	5,1600	2	14	4,4734	1,3400
3M	3,4620	1	22	3M	5,4631	4	17	4,7521	1,5500
6M	3,7600	-1	11	6M	5,5641	3	16	5,0601	1,7100
12M	3,9550	1	10	12M	5,6226	9	25	5,3251	1,8450

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9427	1	12	3,4823	2,8989	2,9680
2Y	3,7155	2	15	3,2660	2,9060	2,9855
3Y	3,4985	2	15	3,1380	2,9310	3,0128
4Y	3,3538	2	14	3,0850	2,9410	3,0413
5Y	3,2717	2	12	3,0672	2,9695	3,0710
7Y	3,1955	1	11	3,0555	3,0260	3,1200
10Y	3,1778	1	10	3,0940	3,0780	3,1220
15Y	3,1770	1	9	3,0950	3,0120	2,9590
20Y	3,0515	0	10	2,9590	2,8480	2,7682
30Y	2,7640	1	11	2,6890	2,5732	2,4958

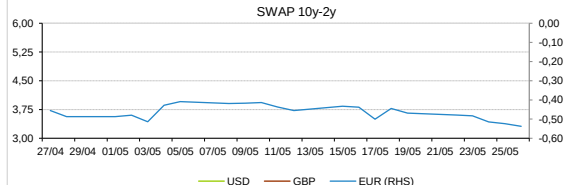
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,75
EUA	5,25
Reino Unido	4,50
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,85
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,4633	4	44	4,1308	3,4560	3,5095
2Y	4,7985	6	52	3,8130	3,4655	3,5330
3Y	4,3987	6	51	3,6970	3,4810	3,5470
4Y	4,1792	5	50	3,6671	3,4980	3,5720
5Y	4,0531	4	48	3,6210	3,5140	3,6411
7Y	3,9269	3	45	3,6070	3,5600	3,6315
10Y	3,8625	2	41	3,6300	3,6372	3,6550
15Y	3,8359	1	35	3,6610	3,6453	3,6659
20Y	3,7830	0	32	3,6451	3,5750	3,5340
30Y	3,5710	-1	28	3,4240	3,3380	3,2680

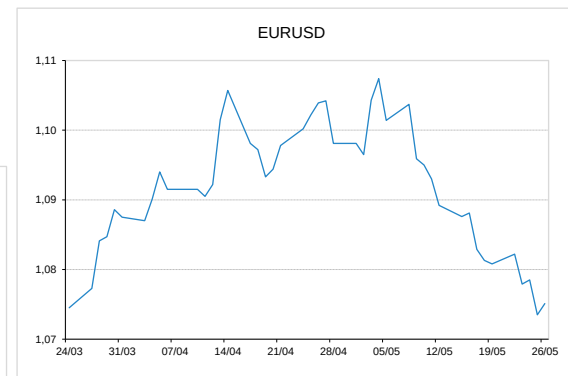
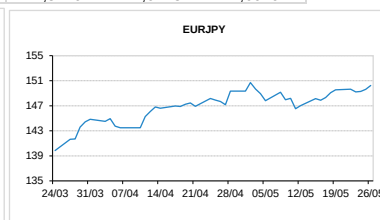
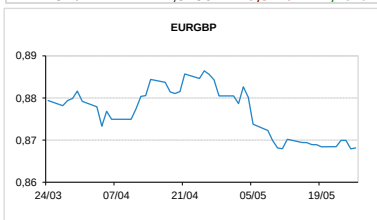


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	76,61	0,35	-1,11	OT 2Y	2,856	-0,02	2,90
JETFUEL	723,58	-18,89	-41,21	OT 5Y	2,925	0,02	8,00
DIESEL	691,00	-18,75	-37,50	OT 10Y	3,275	-0,01	4,30
COBRE	7,990,00	61,00	-565,50	BUND 10Y	2,268	5,28	18,10
ZINCO	2,264,50	-43,25	-331,50	SCHATZ 2Y	3,272	5,80	20,70
OURO	1,942,83	1,42	-46,21	T-NOTE 10Y	4,457	3,27	36,70
TRIGO	614,25	10,00	-27,75	T-NOTE 2Y	4,987	10,45	75,60
LICENÇA C02	82,78	-0,21	-2,86	GILT 10Y	4,638	-3,52	83,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0751	0,15%	-2,61%	1,0808	1,0858	1,0946
EUR/GBP	0,86813	-0,02%	2,01%	0,8713	0,8750	0,8837
EUR/JPY	150,24	-0,41%	-1,71%	150,23	150,21	150,18
EUR/CHF	0,9706	0,08%	1,37%	0,9657	0,9608	0,9517
EUR/BRL	5,3596	0,91%	3,94%	5,4789	5,5808	5,7631
EUR/PLN	4,5256	-0,52%	1,29%	4,5719	4,6143	4,6979



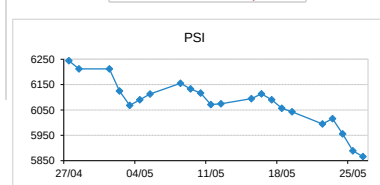
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0751	0,8681	150,24	0,9706	11,5846	7,4484	1,4598	1,64589	5,3596	11,8921
USD	0,9342	-	0,8109	140,485	0,9071	10,8045	6,9585	1,3646	1,5372	5,0084	11,0791

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,128	-3,33	-1,87
BCP	0,212	0,24	45,08
CORT. AMORIM	10,140	1,40	16,28
CTT	3,325	-1,19	7,95
EDP	4,544	-0,76	-2,41
EDP R	18,890	-1,20	-8,21
GALP	10,390	0,24	-17,61
GREENVOLT	6,240	-2,50	-20,00
J MARTINS	22,520	0,63	11,60
MOTA ENGIL	1,936	1,68	65,47
NAVIGATOR	3,418	-0,93	-1,04
NOS	3,550	-1,39	-2,61
REN	2,485	0,61	-1,39
SEMAPA	14,020	0,00	13,43
SONAE SGPS	0,923	-2,12	-1,28
IBERSOL	6,900	-0,29	25,00

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	1,68
CORT. AMORI	1,40
J MARTINS	0,63
REN	0,61
GALP	0,24
EDP R	-1,20
NOS	-1,39
SONAE SGPS	-2,12
GREENVOLT	-2,50
ALTRI	-3,33



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5,866,03	-0,39%	2,44%	6,370,78	5,128,86
CAC40	7,319,18	1,24%	13,06%	7,581,26	5,628,42
ESTX 50 PR	4,337,50	1,59%	14,34%	4,412,88	3,249,57
XTRA DAX	15,983,97	1,20%	14,80%	16,331,94	11,862,84
S&P 500	4,196,43	1,10%	9,31%	4,325,28	3,491,58
IBEX 35	9,191,10	0,82%	11,69%	9,540,50	7,189,60
NIKKEI 225	30,916,31	0,37%	18,48%	31,352,53	25,520,23

