

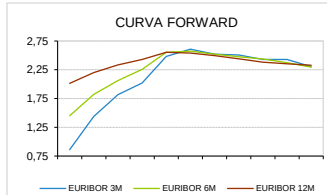
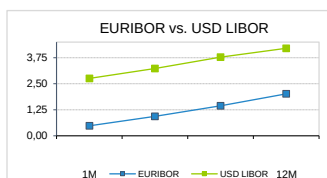
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

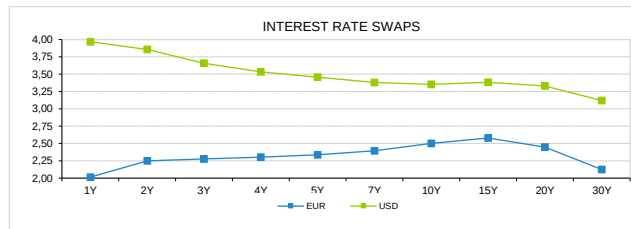
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	0,4800	10	50	1M	2,7564	5	37	2,1945	0,2050
3M	0,9340	10	61	3M	3,2357	4	32	2,5554	0,4700
6M	1,4420	9	71	6M	3,7799	3	21	3,0930	0,8650
12M	2,0150	11	90	12M	4,2030	1	21	3,6998	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0139	4	89	2,4950	2,3810	2,5470
2Y	2,2501	-1	90	2,4160	2,4310	2,5550
3Y	2,2768	-2	86	2,4030	2,4650	2,5960
4Y	2,3023	-3	83	2,4210	2,4900	2,6380
5Y	2,3357	-4	80	2,4440	2,5260	2,6840
7Y	2,3948	-4	75	2,4915	2,6062	2,7393
10Y	2,5005	-4	71	2,5915	2,6772	2,7230
15Y	2,5790	-2	65	2,6095	2,5735	2,4945
20Y	2,4470	0	60	2,4375	2,3547	2,2535
30Y	2,1250	2	50	2,1040	2,0220	1,9350

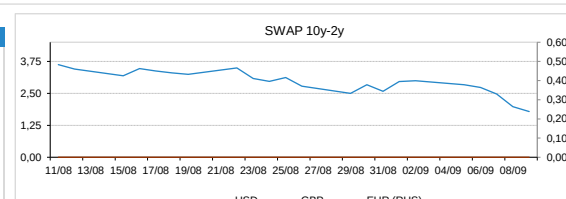
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	1,25
EUA	2,50
Reino Unido	1,75
Japão	0,10
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9677	-1	29	3,6995	3,0940	3,1647
2Y	3,8558	-1	33	3,4667	3,1272	3,1555
3Y	3,6571	-2	37	3,3480	3,1315	3,1515
4Y	3,5332	-2	43	3,2990	3,1380	3,1780
5Y	3,4560	-3	47	3,2745	3,1549	3,2311
7Y	3,3801	-4	50	3,2400	3,1855	3,2780
10Y	3,3522	-4	52	3,2815	3,2673	3,3155
15Y	3,3835	-4	50	3,2986	3,2553	3,2385
20Y	3,3290	-4	47	3,2390	3,1867	3,1175
30Y	3,1203	-4	42	3,0441	2,9389	2,8652

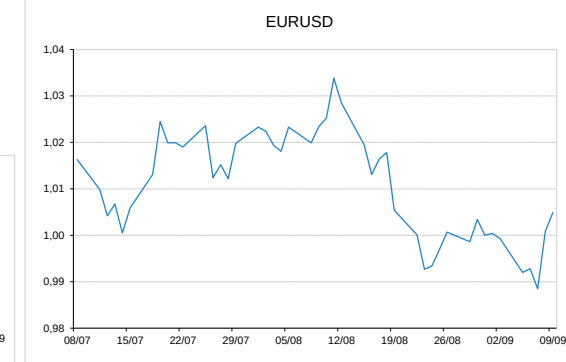
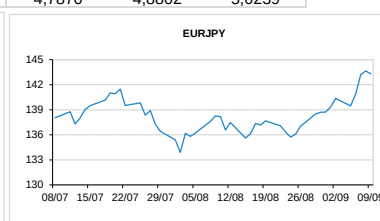


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	91,81	2,66	-3,04	OT 2Y	1,256	0,06	61,10
JETFUEL	1,096,47	-14,27	98,09	OT 5Y	2,048	0,00	95,00
DIESEL	1,081,97	-7,25	123,59	OT 10Y	2,746	0,02	84,20
COBRE	7,850,00	188,00	-177,00	BUND 10Y	1,310	-1,38	82,30
ZINCO	3,150,50	-2,50	-356,00	SCHATZ 2Y	1,933	-1,46	73,90
OURO	1,718,23	9,77	-76,06	T-NOTE 10Y	4,036	-0,70	47,40
TRIGO	864,50	35,50	65,25	T-NOTE 2Y	3,890	1,80	53,30
LICENÇA C02	66,10	-1,14	-19,83	GILT 10Y	3,331	-8,29	105,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0049	0,40%	-1,81%	1,0110	1,0176	1,0274
EUR/GBP	0,8686	-0,23%	-2,69%	0,8724	0,8768	0,8860
EUR/JPY	143,3	0,24%	-3,52%	143,30	143,29	143,27
EUR/CHF	0,9645	0,59%	0,97%	0,9633	0,9620	0,9586
EUR/BRL	5,1761	0,78%	1,14%	5,3211	5,4590	5,7251
EUR/PLN	4,7004	0,11%	0,02%	4,7870	4,8802	5,0239



FIXINGS CONTRA USD e EUR

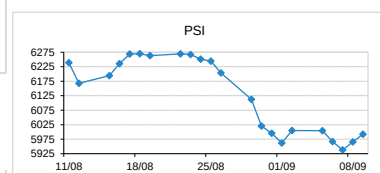
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0049	0,8686	143,30	0,9645	10,6592	7,4363	1,3095	1,46714	5,1761	9,9541
USD	0,9959	-	0,8634	142,44	0,9614	10,6149	7,4054	1,3044	1,4624	5,1487	9,9239

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,415	2,85	29,68
BCP	0,151	-1,31	7,31
CORT. AMORIM	9,960	1,01	-11,70
CTT	3,330	1,22	-26,89
EDP	4,930	-0,54	2,03
EDP R	25,200	0,08	15,07
GALP	10,415	1,61	22,24
J MARTINS	22,300	0,09	10,95
MOTA ENGIL	1,198	0,17	-6,11
NAVIGATOR	3,694	1,21	10,27
NOS	3,546	1,14	3,99
REN	2,615	0,77	2,75
SEMAPA	14,000	-1,41	19,66
SONAE SGPS	0,976	0,93	-2,74
GREENVOLT	9,210	2,56	48,31

MAIORES GANHOS/PERDAS

Título	Variação %
ALTRI	2,85
GREENVOLT	2,56
GALP	1,61
CTT	1,22
NAVIGATOR	1,21
EDP	-0,54
BCP	-1,31
SEMAPA	-1,41



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.992,37	0,45%	7,59%	6.370,78	5.163,65
CAC40	6.221,49	1,56%	-13,02%	7.384,86	5.756,38
ESTX 50 PR	3.572,54	1,71%	-16,89%	4.415,23	3.357,06
XTRA DAX	13.083,17	1,39%	-17,64%	16.290,19	12.390,95
S&P 500	4.055,46	1,24%	-14,91%	4.818,62	3.636,87
IBEX 35	8.037,40	1,52%	-7,76%	9.198,10	7.287,70
NIKKEI 225	28.214,75	0,53%	-2,00%	30.795,78	24.681,74

