

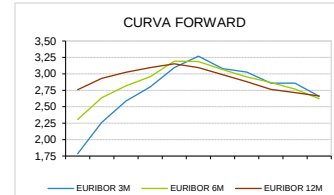
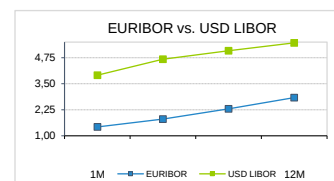
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

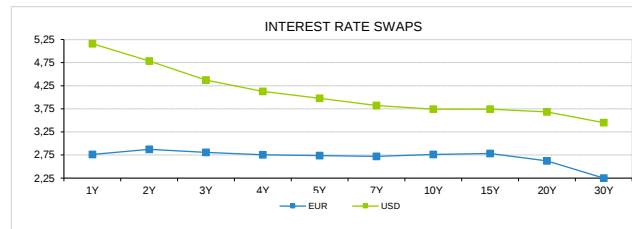
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,4250	3	51	1M	3,9107	1	47	2,9505	0,4700
3M	1,8020	0	34	3M	4,6743	2	48	3,4407	0,4750
6M	2,2940	-2	26	6M	5,0820	0	40	3,8583	0,7700
12M	2,8340	-1	16	12M	5,4649	0	18	4,2632	1,1600

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7632	0	10	2,9960	2,5945	2,6710
2Y	2,8728	2	-12	2,8312	2,6160	2,6790
3Y	2,8059	3	-24	2,9425	2,6330	2,9450
4Y	2,7550	4	-33	2,9200	2,8770	2,9765
5Y	2,7365	5	-39	2,7160	2,6750	2,7930
7Y	2,7207	5	-45	2,9320	2,7380	2,8360
10Y	2,7625	4	-48	2,7810	2,7910	2,8120
15Y	2,7828	3	-47	2,7610	2,6740	2,5760
20Y	2,6230	2	-42	2,5725	2,4430	2,3200
30Y	2,2500	1	-34	2,1930	2,2340	2,1125

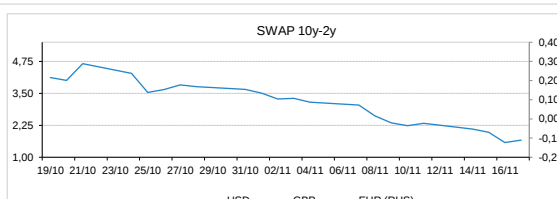
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,00
EUA	4,00
Reino Unido	3,00
Japão	0,10
Canadá	3,75
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,85
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1607	7	17	4,3389	3,2970	3,3590
2Y	4,7855	11	-5	3,9214	3,3271	3,3550
3Y	4,3739	10	-18	3,7418	3,3445	3,3760
4Y	4,1255	9	-25	3,6268	3,3534	3,4030
5Y	3,9779	9	-27	3,5850	3,3530	3,4668
7Y	3,8225	9	-29	3,5360	3,4120	3,5100
10Y	3,7436	9	-26	3,5570	3,4932	3,5600
15Y	3,7417	7	-22	3,5928	3,5229	3,5330
20Y	3,6852	6	-17	3,5449	3,4491	3,4078
30Y	3,4503	5	-10	3,3202	3,1923	3,1295

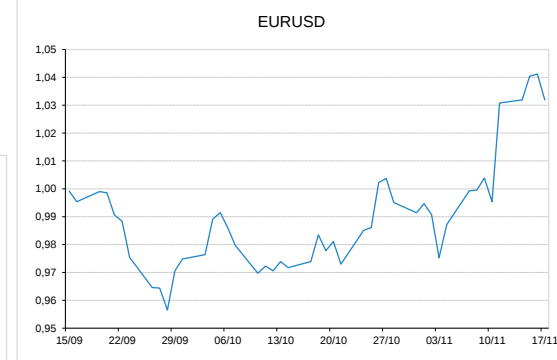
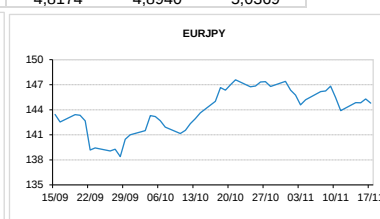


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	90,25	-2,61	0,07	OT 2Y	2,226	-0,01	23,20
JETFUEL	1,028,76	-8,48	-83,41	OT 5Y	2,413	0,02	-25,50
DIESEL	1,022,33	-8,48	-110,67	OT 10Y	2,962	0,00	-39,60
COBRE	8,262,00	-83,00	755,00	BUND 10Y	1,630	3,10	-25,20
ZINCO	3,061,50	-63,50	102,00	SCHATZ 2Y	2,498	1,97	5,70
OURO	1,757,10	-16,77	107,01	T-NOTE 10Y	4,439	8,14	-18,60
TRIGO	819,75	-17,50	-59,00	T-NOTE 2Y	4,821	11,02	3,90
LICENÇA C02	72,28	-1,13	4,77	GILT 10Y	3,295	6,38	-96,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0319	-0,89%	5,96%	1,0397	1,0462	1,0584
EUR/GBP	0,87475	0,01%	-1,40%	0,8788	0,8826	0,8904
EUR/JPY	144,8	0,34%	0,14%	144,79	144,78	144,76
EUR/CHF	0,9862	-0,42%	-0,62%	0,9824	0,9781	0,9692
EUR/BRL	5,6463	-0,68%	-7,94%	5,7971	5,9329	6,2331
EUR/PLN	4,7052	-0,18%	1,98%	4,8174	4,8940	5,0369



FIXINGS CONTRA USD e EUR

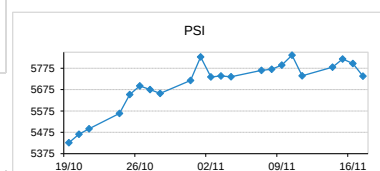
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0319	0,8748	144,80	0,9862	11,0095	7,4376	1,3804	1,55173	5,6463	10,5056
USD	0,9683	-	0,8493	140,58	0,9549	10,6643	7,2019	1,3353	1,5038	5,4625	10,1709

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,510	-1,43	31,95
BCP	0,152	-3,24	8,02
CORT. AMORIM	8,710	-0,23	-22,78
CTT	3,255	-1,36	-28,54
EDP	4,390	-0,70	-9,15
EDP R	21,990	0,09	0,41
GALP	11,260	-1,23	32,16
J MARTINS	20,240	-0,88	0,70
MOTA ENGIL	1,230	-0,49	-1,93
NAVIGATOR	3,614	-1,26	7,88
NOS	3,820	-0,47	12,02
REN	2,535	-0,59	-0,39
SEMAPA	13,800	-0,43	17,95
SONAE SGPS	0,955	-1,24	-4,84
GREENVOLT	8,170	-0,85	31,56

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	0,09
SONAE SGPS	-1,24
NAVIGATOR	-1,26
CTT	-1,36
ALTRI	-1,43
BCP	-3,24



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.738,45	-1,02%	3,03%	6.370,78	5.128,86
CAC40	6.576,12	-0,47%	-8,07%	7.384,86	5.628,42
ESTX 50 PR	3.878,42	-0,11%	-9,77%	4.415,23	3.249,57
XTRA DAX	14.266,38	0,23%	-10,19%	16.290,19	11.862,84
S&P 500	3.919,99	-0,97%	-17,75%	4.818,62	3.491,58
IBEX 35	8.040,70	-0,75%	-7,72%	9.046,30	7.189,60
NIKKEI 225	27.930,57	-0,35%	-2,99%	29.806,49	24.681,74

