

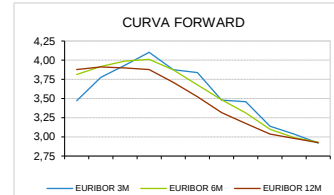
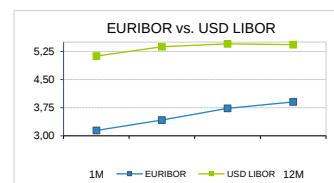
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

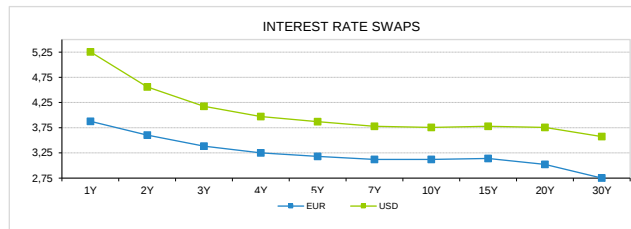
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,1420	1	19	1M	5,1269	-1	11	4,4327	1,3550
3M	3,4220	1	16	3M	5,3747	-2	12	4,6129	1,5300
6M	3,7320	2	13	6M	5,4549	-1	2	4,7703	1,6800
12M	3,9040	1	5	12M	5,4310	-1	2	4,8681	1,7950

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8780	2	-1	3,3197	2,8257	2,9348
2Y	3,6041	2	-7	3,1234	2,8528	2,9583
3Y	3,3847	3	-8	3,0270	2,8750	2,9897
4Y	3,2502	2	-8	2,9920	2,9045	3,0220
5Y	3,1810	2	-8	2,9810	2,9330	3,0530
7Y	3,1209	2	-6	2,9910	2,9940	3,1040
10Y	3,1211	2	-3	3,0430	3,0592	3,1123
15Y	3,1387	3	0	3,0610	3,0037	2,9550
20Y	3,0236	2	1	2,9355	2,8460	2,7740
30Y	2,7510	1	5	2,6720	2,5843	2,5140

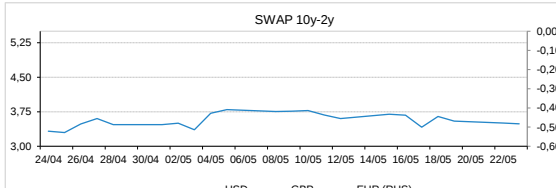
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,75
EUA	5,25
Reino Unido	4,50
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,85
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,2562	5	16	3,8323	3,3030	3,4675
2Y	4,5594	6	20	3,5610	3,3380	3,4960
3Y	4,1740	5	20	3,5090	3,3625	3,5430
4Y	3,9715	4	21	3,4830	3,4070	3,5790
5Y	3,8690	4	22	3,4425	3,4440	3,6295
7Y	3,7778	3	24	3,4780	3,5110	3,6475
10Y	3,7554	3	26	3,5565	3,6106	3,6960
15Y	3,7799	2	26	3,6185	3,6567	3,6900
20Y	3,7550	2	27	3,6060	3,5940	3,5575
30Y	3,5740	2	27	3,4325	3,3760	3,3220

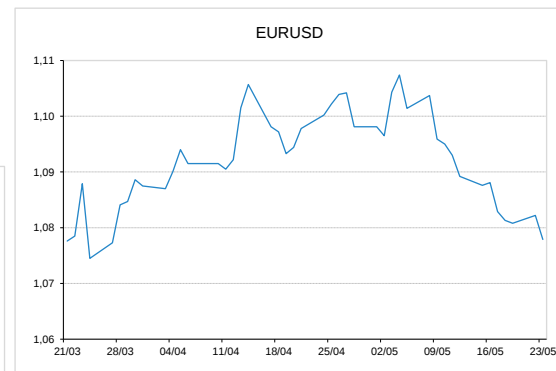
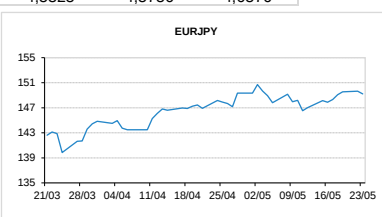


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	77,30	1,31	-4,16	OT 2Y	2,857	-0,02	-8,60
JETFUEL	732,11	1,78	-41,14	OT 5Y	2,863	-0,02	-7,30
DIESEL	699,75	1,50	-39,50	OT 10Y	3,244	0,00	-6,20
COBRE	8.142,50	-124,00	-667,00	BUND 10Y	2,197	1,59	-2,10
ZINCO	2.428,00	-49,50	-289,00	SCHATZ 2Y	3,161	1,51	-6,50
OURO	1.966,99	-4,87	-16,07	T-NOTE 10Y	4,345	1,80	13,30
TRIGO	617,25	11,00	-55,75	T-NOTE 2Y	4,729	7,13	29,20
LICENÇA C02	85,57	-2,19	-4,15	GILT 10Y	4,380	14,24	48,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0779	-0,40%	-2,03%	1,0834	1,0882	1,0960
EUR/GBP	0,86993	-0,17%	1,69%	0,8729	0,8760	0,8830
EUR/JPY	149,2	0,29%	-0,69%	149,19	149,17	149,14
EUR/CHF	0,9710	-0,02%	0,98%	0,9662	0,9611	0,9519
EUR/BRL	5,3419	0,57%	4,17%	5,4619	5,5680	5,7597
EUR/PLN	4,4869	0,31%	2,50%	4,5325	4,5756	4,6576



FIXINGS CONTRA USD e EUR

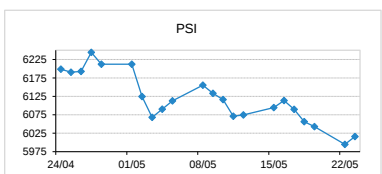
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0779	0,8699	149,20	0,9710	11,4536	7,4477	1,4535	1,62718	5,3419	11,7806
USD	0,9277	-	0,805	138,535	0,9000	10,6212	6,9093	1,3501	1,5105	4,9635	10,9337

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,200	2,39	-0,16
BCP	0,219	-1,22	49,52
CORT. AMORIM	10,180	0,00	16,74
CTT	3,455	-0,29	12,18
EDP	4,735	0,62	1,70
EDP R	19,660	1,05	-4,47
GALP	10,640	1,38	-15,62
GREENVOLT	6,515	1,56	-16,47
J MARTINS	22,740	-0,35	12,69
MOTA ENGIL	1,944	0,21	66,15
NAVIGATOR	3,460	0,87	0,17
NOS	3,658	1,33	0,35
REN	2,530	-0,20	0,40
SEMAPA	14,100	0,86	14,08
SONAE SGPS	0,946	0,00	1,18
IBERSOL	6,980	0,00	26,45

MAIORES GANHOS/PERDAS

Título	Variação %
ALTRI	2,39
GREENVOLT	1,56
GALP	1,38
NOS	1,33
EDP R	1,05
REN	-0,20
CTT	-0,29
J MARTINS	-0,35
BCP	-1,22



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.015,90	0,35%	5,06%	6.370,78	5.128,86
CAC40	7.378,71	-1,33%	13,98%	7.581,26	5.628,42
ESTX 50 PR	4.342,38	-0,99%	14,47%	4.412,88	3.249,57
XTRA DAX	16.152,86	-0,44%	16,01%	16.331,94	11.862,84
S&P 500	4.182,23	-0,25%	8,93%	4.325,28	3.491,58
IBEX 35	9.270,10	-0,38%	12,65%	9.540,50	7.189,60
NIKKEI 225	30.957,77	-0,42%	18,64%	31.352,53	25.520,23

