

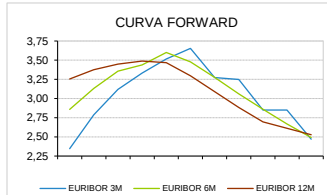
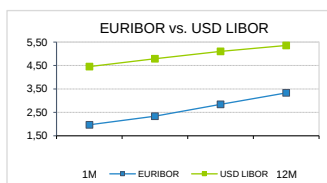
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

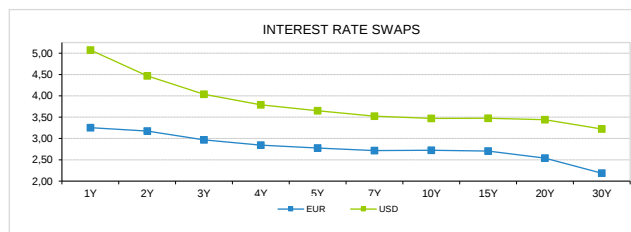
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9700	6	22	1M	4,4544	0	14	3,5896	0,7500
3M	2,3340	1	29	3M	4,7924	-4	2	3,8559	1,0100
6M	2,8430	-3	27	6M	5,1011	-3	-10	4,1048	1,2000
12M	3,3320	2	34	12M	5,3570	-5	-19	4,2849	1,4900

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2533	-3	19	3,0940	2,4558	2,5278
2Y	3,1740	-2	3	2,8160	2,4718	2,5568
3Y	2,9660	-2	-6	2,6985	2,4900	2,5933
4Y	2,8420	-2	-10	2,6480	2,5130	2,6290
5Y	2,7745	-1	-12	2,6240	2,5425	2,6630
7Y	2,7160	0	-12	2,6250	2,6050	2,6920
10Y	2,7222	0	-9	2,6680	2,6440	2,6610
15Y	2,7032	0	-3	2,6350	2,5270	2,4410
20Y	2,5400	0	3	2,4540	2,3200	2,2118
30Y	2,1858	0	7	2,1040	1,9780	1,8740

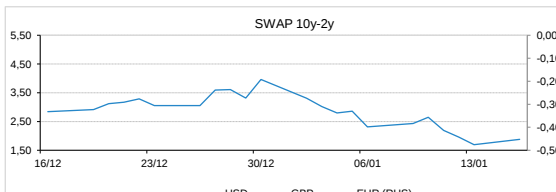
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,50
EUA	4,50
Reino Unido	3,50
Japão	0,10
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0748	1	4	3,8372	2,9757	3,3130
2Y	4,4705	-3	-3	3,4854	3,0177	3,0747
3Y	4,0376	7	-6	3,3255	3,1123	3,1923
4Y	3,7890	0	-4	3,2589	3,0720	3,2254
5Y	3,6500	0	-4	3,2691	3,1193	3,2608
7Y	3,5234	7	-4	3,2322	3,1858	3,3130
10Y	3,4708	6	-2	3,2738	3,2619	3,3623
15Y	3,4740	4	-1	3,3259	3,2947	3,3424
20Y	3,4390	1	3	3,2957	3,2204	3,2053
30Y	3,2219	4	5	3,0942	3,0281	2,9444

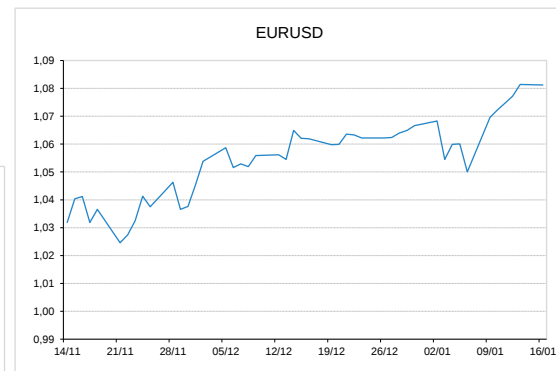
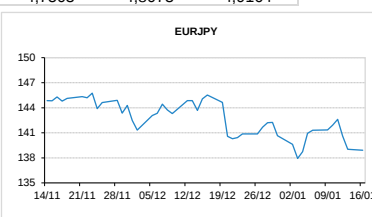


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	84,18	-1,10	4,69	OT 2Y	2,687	0,02	23,00
JETFUEL	1,017,93	20,14	71,42	OT 5Y	2,635	-0,02	10,10
DIESEL	965,00	17,24	47,99	OT 10Y	3,079	0,00	0,60
COBRE	9.240,00	-1,50	688,50	BUND 10Y	1,800	1,62	4,70
ZINCO	3.347,75	91,25	17,00	SCHATZ 2Y	2,953	-0,50	13,80
OURO	1.914,22	-6,02	121,14	T-NOTE 10Y	4,191	1,24	3,00
TRIGO	743,75	1,00	-7,00	T-NOTE 2Y	4,477	0,00	4,20
LICENÇA C02	77,53	-2,33	-9,88	GILT 10Y	3,519	2,22	9,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0812	-0,02%	1,82%	1,0876	1,0931	1,1030
EUR/GBP	0,88758	0,05%	-1,72%	0,8909	0,8938	0,8992
EUR/JPY	138,92	0,07%	4,76%	138,91	138,90	138,88
EUR/CHF	1,0022	0,17%	-1,36%	0,9983	0,9938	0,9844
EUR/BRL	5,5443	-0,30%	1,39%	5,6703	5,7956	6,0382
EUR/PLN	4,6896	0,09%	-0,01%	4,7503	4,8073	4,9164



FIXINGS CONTRA USD e EUR

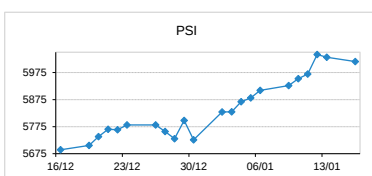
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0812	0,8876	138,92	1,0022	11,2811	7,4386	1,4495	1,55582	5,5443	10,7218
USD	0,9237	-	0,8193	128,53	0,9262	10,4271	6,8717	1,3397	1,4369	5,1122	9,9064

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,060	-0,49	1,10
BCP	0,190	0,37	29,92
CORT. AMORIM	8,830	-0,11	1,26
CTT	3,210	-0,77	4,22
EDP	4,804	-0,54	3,18
EDP R	21,550	-0,51	4,71
GALP	12,780	-0,62	1,35
GREENVOLT	7,820	-0,26	0,26
J MARTINS	20,320	-0,29	0,69
MOTA ENGIL	1,362	4,29	16,41
NAVIGATOR	3,478	-0,17	0,69
NOS	3,950	-0,60	4,39
REN	2,545	-0,39	0,99
SEMAPA	12,500	-0,16	1,13
SONAE SGPS	0,984	0,25	5,19

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	4,29
BCP	0,37
SONAE SGPS	0,25
EDP R	-0,51
EDP	-0,54
NOS	-0,60
GALP	-0,62
CTT	-0,77



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.015,77	-0,26%	5,06%	6.370,78	5.128,86
CAC40	7.043,31	0,28%	8,80%	7.213,70	5.628,42
ESTX 50 PR	4.157,08	0,15%	9,58%	4.310,49	3.249,57
XTRA DAX	15.134,04	0,31%	8,69%	15.970,70	11.862,84
S&P 500	3.999,09	0,40%	4,16%	4.665,13	3.491,58
IBEX 35	8.880,80	-0,01%	7,92%	8.992,70	7.189,60
NIKKEI 225	25.822,32	-1,14%	-1,04%	29.222,77	24.681,74

