

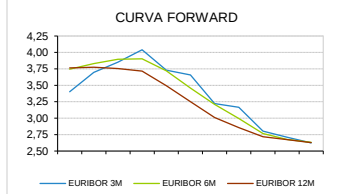
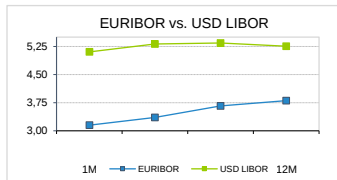
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

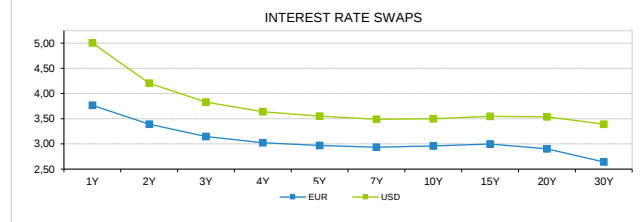
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,1500	-1	20	1M	5,1054	0	16	4,4288	1,2300
3M	3,3580	1	18	3M	5,3183	0	7	4,5684	1,4600
6M	3,6630	3	15	6M	5,3431	-1	0	4,7256	1,5700
12M	3,8050	1	8	12M	5,2560	-1	-11	4,7883	1,7650

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,7670	0	-1	3,0155	2,6420	2,8048
2Y	3,3925	0	-17	2,8250	2,6892	2,8350
3Y	3,1459	-1	-22	2,7640	2,7270	2,8752
4Y	3,0243	0	-22	2,7590	2,7605	2,9120
5Y	2,9710	0	-20	2,7690	2,7980	2,9455
7Y	2,9332	1	-16	2,8070	2,8720	3,0030
10Y	2,9588	2	-13	2,8835	2,9478	3,0190
15Y	2,9992	2	-9	2,9260	2,9030	2,8743
20Y	2,9020	3	-5	2,8180	2,7570	2,6961
30Y	2,6430	4	-2	2,5670	2,4958	2,4323

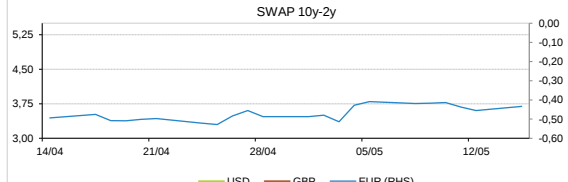
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,75
EUA	5,25
Reino Unido	4,50
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0039	2	-15	3,3861	3,0250	3,0340
2Y	4,2044	0	-30	3,1960	3,0745	3,2970
3Y	3,8292	1	-30	3,1390	3,1290	3,3470
4Y	3,6406	2	-27	3,1422	3,1545	3,3840
5Y	3,5519	2	-23	3,1590	3,2025	3,4413
7Y	3,4908	3	-16	3,1975	3,2980	3,4575
10Y	3,5012	3	-9	3,3130	3,4210	3,5280
15Y	3,5489	3	-6	3,3935	3,4647	3,5039
20Y	3,5390	4	-3	3,3899	3,4107	3,4170
30Y	3,3927	4	0	3,2635	3,2223	3,1640

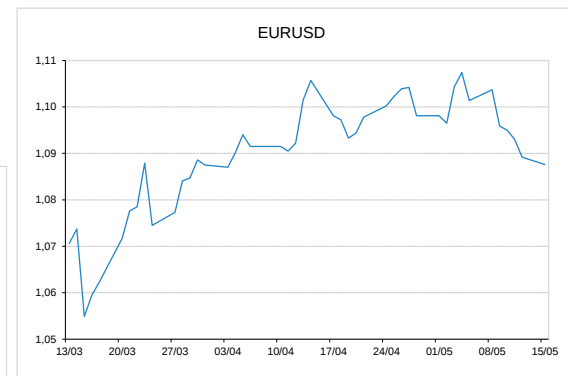
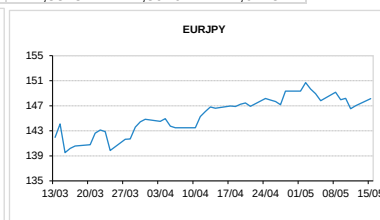
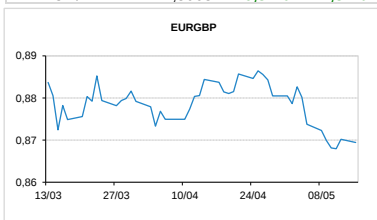


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	75,32	1,15	-10,55	OT 2Y	2,735	0,03	-3,10
JETFUEL	713,16	-18,46	-127,42	OT 5Y	2,722	0,03	-10,30
DIESEL	673,75	-17,50	-127,29	OT 10Y	3,120	0,02	-11,30
COBRE	8.243,00	89,50	-663,50	BUND 10Y	2,014	3,86	-6,10
ZINCO	2.533,25	-0,01	-261,00	SCHATZ 2Y	2,963	2,00	-12,50
OURO	2.017,50	6,72	13,33	T-NOTE 10Y	4,125	2,29	2,40
TRIGO	657,00	22,00	-35,50	T-NOTE 2Y	4,327	-0,61	11,10
LICENÇA C02	86,80	-1,68	-7,04	GILT 10Y	3,947	6,07	31,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0876	-0,15%	-0,96%	1,0930	1,0974	1,1040
EUR/GBP	0,86943	0,09%	1,64%	0,8723	0,8754	0,8819
EUR/JPY	148,15	-0,76%	-0,80%	148,14	148,12	148,10
EUR/CHF	0,9732	0,14%	0,90%	0,9682	0,9632	0,9544
EUR/BRL	5,3344	0,11%	1,23%	5,4548	5,5615	5,7607
EUR/PLN	4,5063	0,32%	2,81%	4,5513	4,5916	4,6715



FIXINGS CONTRA USD e EUR

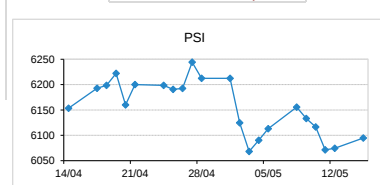
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0876	0,8694	148,15	0,9732	11,2582	7,4478	1,4668	1,62356	5,3344	11,5379
USD	0,9203	-	0,7994	136,145	0,8955	10,3627	6,8543	1,3491	1,4956	4,9099	10,6309

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,970	2,05	-0,70
BCP	0,216	0,51	47,81
CORT. AMORIM	10,080	1,31	15,60
CTT	3,715	-0,13	20,62
EDP	4,877	0,08	4,75
EDP R	20,540	1,38	-0,19
GALP	10,715	0,80	-15,03
GREENVOLT	6,670	3,17	-14,49
J MARTINS	22,640	-1,99	12,19
MOTA ENGIL	2,070	0,49	76,92
NAVIGATOR	3,404	1,19	-1,45
NOS	3,736	-0,37	2,49
REN	2,540	0,00	0,79
SEMAPA	14,000	0,57	13,27
SONAE SGPS	0,981	0,56	4,87
IBERSOL	6,980	0,00	26,45

MAIORES GANHOS/PERDAS

Título	Variação %
GREENVOLT	3,17
ALTRI	2,05
EDP R	1,38
CORT. AMORIM	1,31
NAVIGATOR	1,19
CTT	-0,13
NOS	-0,37
J MARTINS	-1,99



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.094,77	0,33%	6,44%	6.370,78	5.128,86
CAC40	7.418,21	0,05%	14,59%	7.581,26	5.628,42
ESTX 50 PR	4.316,41	-0,03%	13,78%	4.411,67	3.249,57
XTRA DAX	15.917,24	0,02%	14,32%	16.011,56	11.862,84
S&P 500	4.127,67	0,08%	7,50%	4.325,28	3.491,58
IBEX 35	9.190,30	-0,47%	11,68%	9.540,50	7.189,60
NIKKEI 225	29.626,34	0,81%	13,53%	29.629,47	25.520,23

