

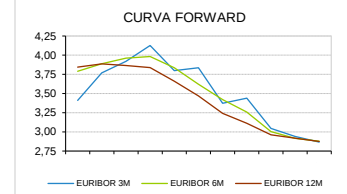
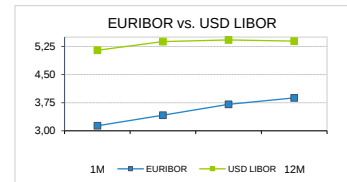
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

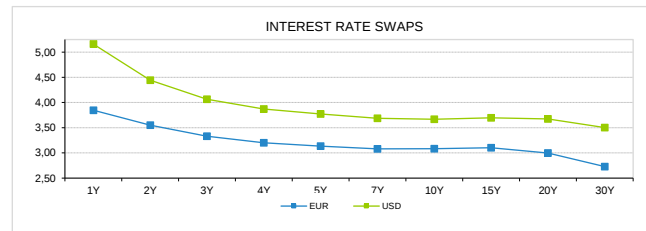
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,1340	-2	15	1M	5,1484	2	20	4,4327	1,2600
3M	3,4150	3	21	3M	5,3791	1	13	4,5888	1,4950
6M	3,7070	2	12	6M	5,4251	3	1	4,7464	1,6300
12M	3,8780	2	5	12M	5,3924	5	-3	4,8257	1,7750

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8475	1	1	3,2475	2,7865	2,9010
2Y	3,5510	1	-10	3,0610	2,8140	2,9240
3Y	3,3310	1	-12	2,9710	2,8410	2,9590
4Y	3,2010	0	-12	2,9410	2,8710	2,9910
5Y	3,1353	0	-11	2,9330	2,8980	3,0200
7Y	3,0792	-1	-8	2,9485	2,9610	3,0750
10Y	3,0827	-1	-6	3,0030	3,0270	3,0840
15Y	3,1040	-2	-1	3,0250	2,9750	2,9330
20Y	2,9965	-3	2	2,9080	2,8225	2,7545
30Y	2,7290	-2	6	2,6530	2,5640	2,4950

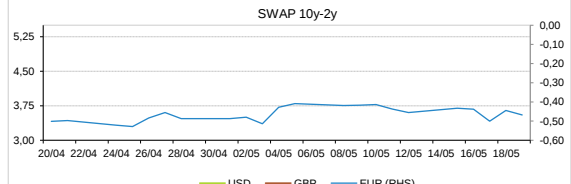
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,75
EUA	5,25
Reino Unido	4,50
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1594	-2	-4	3,8051	3,2445	3,3510
2Y	4,4435	0	-10	3,4575	3,2765	3,4479
3Y	4,0645	1	-9	3,4040	3,3220	3,4490
4Y	3,8700	2	-5	3,3705	3,3667	3,5156
5Y	3,7740	2	-1	3,3705	3,3690	3,5408
7Y	3,6874	2	4	3,4080	3,4646	3,5740
10Y	3,6681	2	8	3,4730	3,5350	3,6455
15Y	3,6977	2	10	3,5395	3,5685	3,5850
20Y	3,6748	2	11	3,5416	3,5175	3,4965
30Y	3,5031	2	13	3,3600	3,3135	3,2520

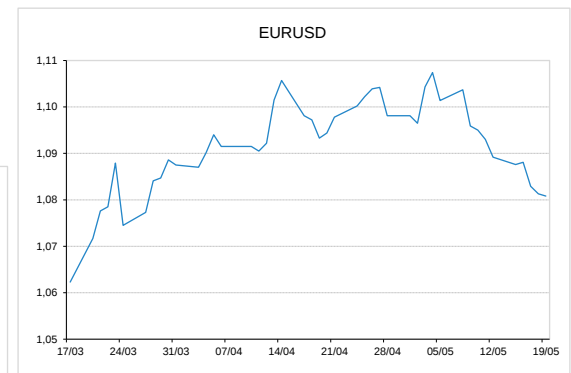
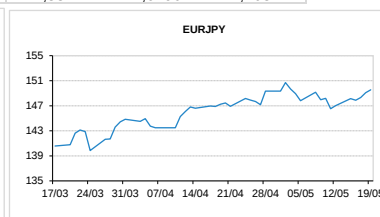
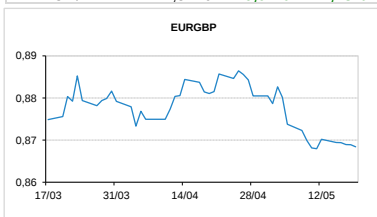


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	75,49	-0,37	-7,30	OT 2Y	2,833	-0,01	-10,20
JETFUEL	741,79	-8,09	-63,87	OT 5Y	2,849	-0,03	-11,60
DIESEL	707,75	-7,25	-63,60	OT 10Y	3,221	-0,03	-12,80
COBRE	8.158,50	-129,50	-840,00	BUND 10Y	2,142	-3,46	-9,10
ZINCO	2.456,00	-66,75	-418,50	SCHATZ 2Y	3,090	-2,76	-17,20
OURO	1.974,59	17,04	-20,34	T-NOTE 10Y	4,266	-0,89	2,20
TRIGO	611,50	-0,25	-81,25	T-NOTE 2Y	4,550	-5,28	3,40
LICENÇA C02	89,75	-0,10	-4,70	GILT 10Y	4,167	4,22	16,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0808	-0,05%	-1,14%	1,0862	1,0907	1,0979
EUR/GBP	0,8684	0,06%	1,46%	0,8713	0,8742	0,8805
EUR/JPY	149,55	-0,31%	-1,54%	149,54	149,52	149,49
EUR/CHF	0,9725	0,25%	1,11%	0,9676	0,9625	0,9534
EUR/BRL	5,3891	-0,77%	3,17%	5,5090	5,6152	5,8084
EUR/PLN	4,5420	0,04%	1,73%	4,5871	4,6290	4,7087



FIXINGS CONTRA USD e EUR

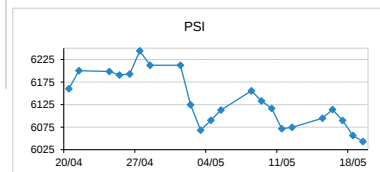
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0808	0,8684	149,55	0,9725	11,3705	7,4482	1,4608	1,62404	5,3891	11,7411
USD	0,9271	-	0,8041	138,515	0,9022	10,5517	6,9050	1,3512	1,5023	4,9940	10,8791

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,140	2,22	-1,58
BCP	0,226	-0,62	54,37
CORT. AMORIM	10,060	0,80	15,37
CTT	3,455	-0,86	12,18
EDP	4,773	0,46	2,51
EDP R	19,755	0,23	-4,01
GALP	10,480	-2,96	-16,89
GREENVOLT	6,505	1,09	-16,60
J MARTINS	22,720	-0,18	12,59
MOTA ENGIL	2,050	-1,20	75,21
NAVIGATOR	3,464	0,87	0,29
NOS	3,656	-0,44	0,30
REN	2,550	0,79	1,19
SEMAPA	14,020	0,29	13,43
SONAE SGPS	0,951	0,53	1,66
IBERSOL	6,980	0,29	26,45

MAIORES GANHOS/PERDAS

Título	Variação %
ALTRI	2,22
GREENVOLT	1,09
NAVIGATOR	0,87
CORT. AMORI	0,80
REN	0,79
NOS	-0,44
BCP	-0,62
CTT	-0,86
MOTA ENGIL	-1,20
GALP	-2,96



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.043,08	-0,22%	5,54%	6.370,78	5.128,86
CAC40	7.491,96	0,61%	15,73%	7.581,26	5.628,42
ESTX 50 PR	4.395,30	0,64%	15,86%	4.412,88	3.249,57
XTRA DAX	16.275,38	0,69%	16,89%	16.331,94	11.862,84
S&P 500	4.185,79	-0,23%	9,09%	4.325,28	3.491,58
IBEX 35	9.259,30	0,50%	12,52%	9.540,50	7.189,60
NIKKEI 225	30.808,35	0,77%	18,06%	30.924,57	25.520,23

