

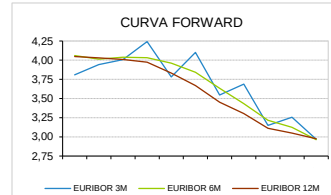
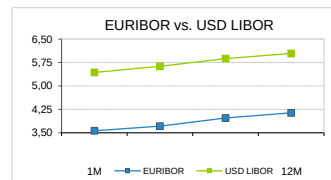
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

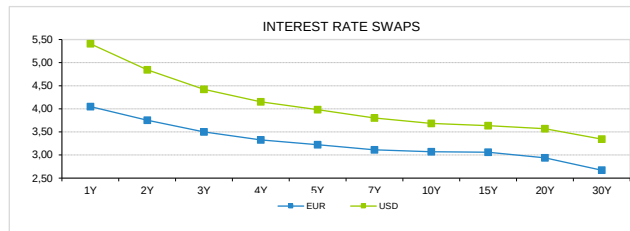
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,5650	2	15	1M	5,4319	0	25	5,2106	1,7150
3M	3,7140	0	16	3M	5,6272	1	11	5,3850	1,8000
6M	3,9720	2	6	6M	5,8735	1	20	5,6202	1,8800
12M	4,1400	3	5	12M	6,0414	8	31	5,8302	2,1268

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0485	-2	-3	3,4560	2,7745	2,7987
2Y	3,7545	-6	-7	3,2155	2,7790	2,8140
3Y	3,5015	-6	-6	3,1220	2,7840	2,8230
4Y	3,3260	-5	-4	3,0350	2,7930	2,8500
5Y	3,2221	-4	1	2,9630	2,8130	2,8918
7Y	3,1140	-3	5	2,9500	2,8600	2,9450
10Y	3,0700	-1	9	2,9554	2,9200	2,9570
15Y	3,0590	-1	13	2,9570	2,8670	2,8170
20Y	2,9409	0	14	2,8345	2,7203	2,6480
30Y	2,6710	1	15	2,5800	2,4480	2,3743

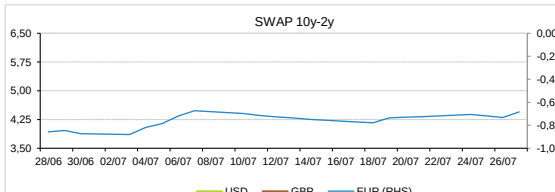
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,25
EUA	5,50
Reino Unido	5,00
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,10
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,4080	0	11	4,2500	3,2490	3,3040
2Y	4,8433	2	16	3,8990	3,2610	3,3050
3Y	4,4214	2	18	3,6900	3,2750	3,3030
4Y	4,1509	2	19	3,5900	3,2820	3,3140
5Y	3,9825	2	19	3,5370	3,2850	3,3340
7Y	3,8003	3	20	3,4750	3,3110	3,3860
10Y	3,6830	4	19	3,4650	3,3710	3,4250
15Y	3,6347	5	19	3,4790	3,3920	3,3950
20Y	3,5708	5	18	3,4320	3,3170	3,2700
30Y	3,3439	5	17	3,2150	3,0960	3,0320

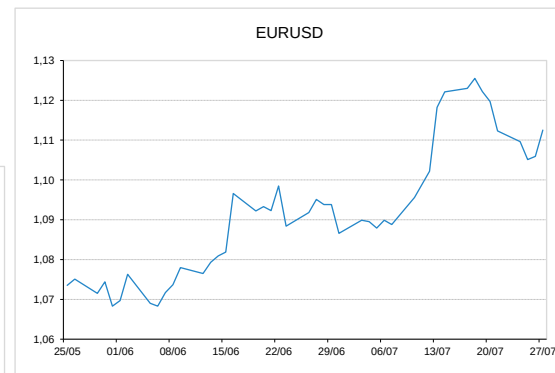
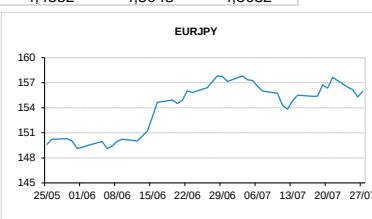
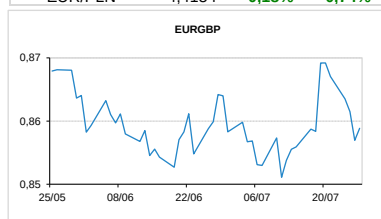


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	83,92	1,00	11,41	OT 2Y	2,982	-0,05	-2,10
JETFUEL	889,25	17,25	129,51	OT 5Y	2,944	-0,03	4,40
DIESEL	848,75	20,00	119,92	OT 10Y	3,171	-0,03	11,70
COBRE	8.604,00	-56,00	226,50	BUND 10Y	2,256	-1,51	9,20
ZINCO	2.471,60	-14,40	142,85	SCHATZ 2Y	3,383	-5,32	-3,00
OURO	1.946,52	-23,85	31,84	T-NOTE 10Y	4,555	7,50	15,50
TRIGO	716,75	-3,25	17,75	T-NOTE 2Y	5,217	9,27	23,80
LICENÇA C02	90,89	0,05	2,04	GILT 10Y	4,483	3,45	-9,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1125	0,60%	1,59%	1,1175	1,1231	1,1326
EUR/GBP	0,85885	-0,22%	0,12%	0,8625	0,8670	0,8765
EUR/JPY	155,95	-0,42%	0,76%	155,93	155,92	155,89
EUR/CHF	0,9553	-0,10%	2,55%	0,9503	0,9453	0,9366
EUR/BRL	5,1866	1,30%	1,71%	5,2902	5,3742	5,5157
EUR/PLN	4,4154	0,18%	0,74%	4,4552	4,5048	4,5632



FIXINGS CONTRA USD e EUR

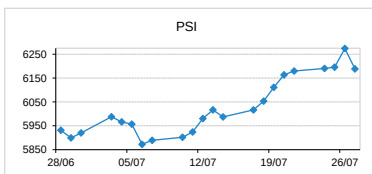
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1125	0,8589	155,95	0,9553	11,5029	7,4517	1,4516	1,63144	5,1866	11,1357
USD	0,9098	-	0,7784	141,26	0,8689	10,4906	6,7802	1,3197	1,4865	4,7306	10,1299

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,428	2,55	5,26
BCP	0,257	-0,04	75,20
CORT. AMORIM	10,400	-0,19	19,27
CTT	3,685	-0,54	19,64
EDP	4,362	-1,18	-6,31
EDP R	17,890	-2,98	-13,07
GALP	11,555	0,65	-8,37
GREENVOLT	6,430	-1,53	-17,56
J MARTINS	24,920	-6,17	23,49
MOTA ENGIL	2,450	-0,20	109,40
NAVIGATOR	3,192	-0,25	-7,59
NOS	3,464	-1,31	-4,97
REN	2,505	-0,79	-0,60
SEMAPA	13,200	0,00	6,80
SONAE SGPS	1,008	0,40	7,81
IBERSOL	7,000	0,00	26,81

MAIORES GANHOS/PERDAS

Título	Variação %
ALTRI	2,55
GALP	0,65
SONAE SGPS	0,40
EDP	-1,18
NOS	-1,31
GREENVOLT	-1,53
EDP R	-2,98
J MARTINS	-6,17



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.188,54	-1,36%	8,08%	6.290,49	5.128,86
CAC40	7.465,24	2,05%	15,32%	7.581,26	5.628,42
ESTX 50 PR	4.447,44	2,33%	17,23%	4.448,96	3.249,57
XTRA DAX	16.406,03	1,70%	17,83%	16.427,42	11.862,84
S&P 500	4.586,38	0,48%	19,51%	4.607,07	3.491,58
IBEX 35	9.694,70	0,98%	17,81%	9.715,10	7.189,60
NIKKEI 225	32.891,16	0,68%	26,05%	33.772,89	25.621,96

