

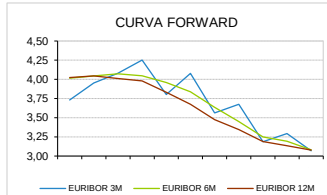
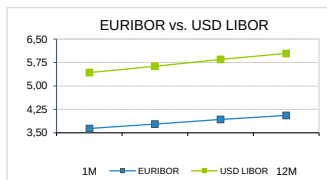
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

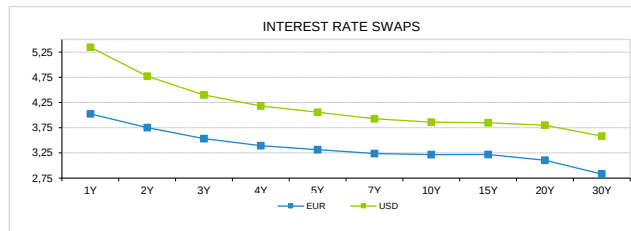
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,6380	2	18	1M	5,4270	0	12	5,1931	1,6914
3M	3,7810	-1	11	3M	5,6308	0	7	5,3356	1,8100
6M	3,9280	-1	-1	6M	5,8497	0	2	5,5270	1,8150
12M	4,0560	0	-13	12M	6,0414	8	31	5,7069	2,0250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0252	2	-12	3,4746	2,9433	3,0185
2Y	3,7540	6	-21	3,2760	2,9621	3,0300
3Y	3,5343	7	-20	3,1670	2,9720	3,0494
4Y	3,3932	8	-17	3,1240	2,9890	3,0759
5Y	3,3155	8	-13	3,1030	3,0143	3,1074
7Y	3,2387	9	-8	3,0937	3,0620	3,1540
10Y	3,2172	9	-3	3,1290	3,1210	3,1630
15Y	3,2199	8	1	3,1370	3,0652	3,0130
20Y	3,1047	8	4	3,0145	2,9128	2,8350
30Y	2,8310	8	7	2,7490	2,6538	2,5805

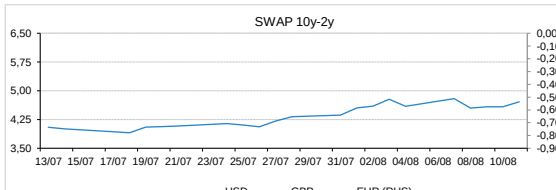
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,25
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	4,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,3487	3	-4	4,1710	3,4560	3,5650
2Y	4,7726	4	-4	3,9020	3,4840	3,5740
3Y	4,3999	5	-1	3,7590	3,5100	3,5860
4Y	4,1832	5	2	3,7000	3,5270	3,6070
5Y	4,0573	4	5	3,6750	3,5430	3,6290
7Y	3,9288	4	10	3,6550	3,5840	3,6730
10Y	3,8621	4	15	3,6750	3,6430	3,7150
15Y	3,8493	3	19	3,7130	3,6680	3,6790
20Y	3,7994	2	22	3,6710	3,5890	3,5490
30Y	3,5840	2	25	3,4630	3,3680	3,3070

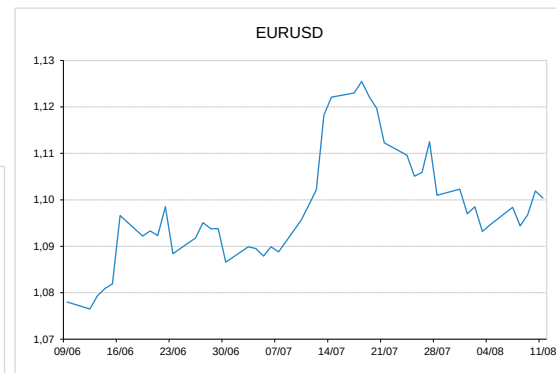
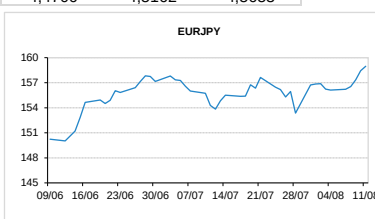


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	86,87	0,47	7,80	OT 2Y	3,043	0,06	-2,70
JETFUEL	985,00	-20,16	190,92	OT 5Y	3,062	0,08	-3,30
DIESEL	930,50	-22,40	179,67	OT 10Y	3,334	0,09	3,70
COBRE	8 348,50	-11,50	13,50	BUND 10Y	2,424	9,65	5,10
ZINCO	2 486,25	-31,75	137,25	SCHATZ 2Y	3,385	6,58	-9,70
OURO	1 914,05	1,57	-18,18	T-NOTE 10Y	4,698	6,68	23,20
TRIGO	660,00	-3,75	-18,00	T-NOTE 2Y	5,217	7,42	23,20
LICENÇA C02	86,82	1,92	0,08	GILT 10Y	4,825	23,70	5,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1004	-0,14%	0,14%	1,1052	1,1108	1,1198
EUR/GBP	0,86415	-0,12%	-1,51%	0,8677	0,8720	0,8812
EUR/JPY	158,97	-0,34%	-2,96%	158,95	158,94	158,91
EUR/CHF	0,9604	0,25%	0,81%	0,9552	0,9500	0,9408
EUR/BRL	5,3634	0,19%	-0,35%	5,4636	5,5446	5,6863
EUR/PLN	4,4334	0,37%	0,12%	4,4706	4,5162	4,5653



FIXINGS CONTRA USD e EUR

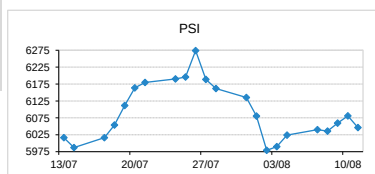
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1004	0,8642	158,97	0,9604	11,8801	7,4515	1,4727	1,68805	5,3634	11,4350
USD	0,9114	-	0,7866	144,73	0,8756	10,8063	6,7912	1,3419	1,5349	4,8810	10,4031

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,228	0,67	0,51
BCP	0,243	-0,74	65,98
CORT. AMORIM	10,060	-1,76	15,37
CTT	3,430	-0,29	11,36
EDP	4,187	-0,66	-10,07
EDP R	17,150	0,03	-16,67
GALP	12,340	-0,32	-2,14
GREENVOLT	6,325	-0,78	-18,91
J MARTINS	24,000	-0,91	18,93
MOTA ENGIL	2,415	-0,62	106,41
NAVIGATOR	3,194	-0,44	-7,53
NOS	3,302	-0,48	-9,41
REN	2,465	-0,40	-2,18
SEMAPA	12,940	-0,31	4,69
SONAE SGPS	0,965	-0,92	3,21
IBERSOL	6,760	-0,88	22,46

MAIORES GANHOS/PERDAS

Título	Variação %
ALTRI	0,67
EDP R	0,03
GREENVOLT	-0,78
IBERSOL	-0,88
J MARTINS	-0,91
SONAE SGPS	-0,92
CORT. AMORI	-1,76



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 046,26	-0,57%	5,59%	6 290,49	5 128,86
CAC40	7 340,19	-1,26%	13,38%	7 581,26	5 628,42
ESTX 50 PR	4 321,33	-1,43%	13,91%	4 491,51	3 249,57
XTRA DAX	15 832,17	-1,03%	13,71%	16 528,97	11 862,84
S&P 500	4 455,26	-0,29%	16,06%	4 607,07	3 491,58
IBEX 35	9 434,30	-0,71%	14,65%	9 741,90	7 189,60
NIKKEI 225	32 473,65	0,84%	24,45%	33 772,89	25 621,96

