

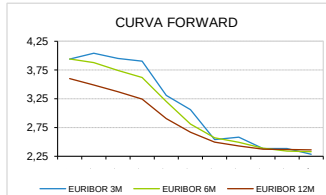
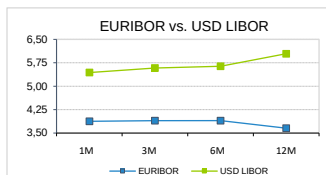
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

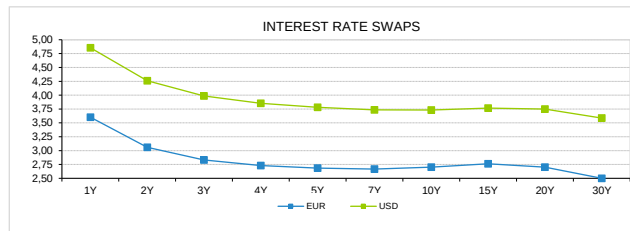
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8740	-2	0	1M	5,4376	0	-2	5,1925	1,6825
3M	3,8950	-4	-4	3M	5,5842	1	-1	5,2060	1,7050
6M	3,8990	-2	-1	6M	5,6393	2	2	5,1683	1,6400
12M	3,6560	-1	7	12M	6,0414	8	31	4,9540	1,6150

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6034	1	5	2,4951	2,4142	2,5770
2Y	3,0584	3	13	2,4290	2,4545	2,6180
3Y	2,8319	4	15	2,4250	2,4740	2,6540
4Y	2,7297	3	15	2,4420	2,5350	2,6880
5Y	2,6850	3	15	2,4675	2,5740	2,7205
7Y	2,6667	3	13	2,5290	2,6190	2,7624
10Y	2,7005	3	12	2,6200	2,7240	2,8083
15Y	2,7610	3	12	2,6901	2,7140	2,7110
20Y	2,7020	4	11	2,6230	2,6045	2,5705
30Y	2,5005	4	11	2,4094	2,3970	2,3540

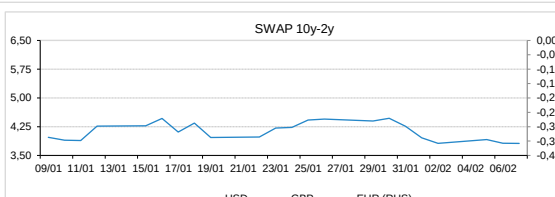
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	4,35
Índia	4,50



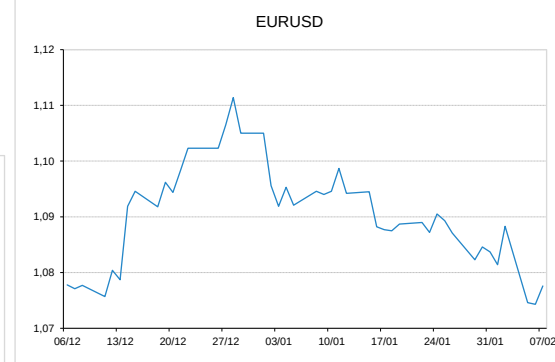
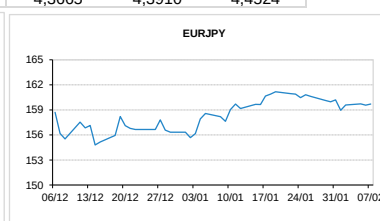
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,8561	-1	4	3,6250	3,4630	3,5740
2Y	4,2607	0	9	3,5090	3,4730	3,5960
3Y	3,9872	0	11	3,4940	3,5055	3,6255
4Y	3,8525	0	12	3,4920	3,5320	3,6530
5Y	3,7822	0	12	3,5070	3,5610	3,6730
7Y	3,7344	1	13	3,5450	3,6110	3,7170
10Y	3,7308	1	13	3,6060	3,6750	3,7600
15Y	3,7659	1	12	3,6730	3,7050	3,7380
20Y	3,7490	1	12	3,6640	3,6530	3,6335
30Y	3,5869	1	12	3,4990	3,4540	3,4030



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	79,04	0,45	0,50	OT 2Y	2,512	0,05	-9,70
JETFUEL	892,50	20,50	37,50	OT 5Y	2,564	0,03	15,40
DIESEL	860,50	24,75	80,50	OT 10Y	3,125	0,03	34,80
COBRE	8.401,50	42,50	-61,00	BUND 10Y	2,159	0,19	17,00
ZINCO	2.426,28	8,53	-135,22	SCHATZ 2Y	2,988	1,00	22,50
OURO	2.038,01	0,90	-7,44	T-NOTE 10Y	4,579	-0,18	8,80
TRIGO	597,00	2,00	-19,00	T-NOTE 2Y	4,686	-1,02	13,60
LICENÇA C02	62,41	-1,17	-13,94	GILT 10Y	4,190	2,99	24,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0776	0,31%	-1,55%	1,0816	1,0857	1,0948
EUR/GBP	0,85305	0,18%	0,99%	0,8558	0,8590	0,8664
EUR/JPY	159,71	-0,09%	-0,95%	159,69	159,68	159,65
EUR/CHF	0,9400	-0,51%	-1,22%	0,9345	0,9294	0,9209
EUR/BRL	5,3427	-0,20%	-0,08%	5,4126	5,4866	5,6338
EUR/PLN	4,3454	0,13%	-0,23%	4,3665	4,3910	4,4524


FIXINGS CONTRA USD e EUR

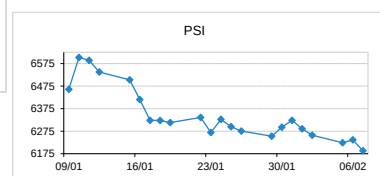
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0776	0,8531	159,71	0,9400	11,2752	7,4569	1,4502	1,65083	5,3427	11,3814
USD	0,9296	-	0,7918	147,97	0,8719	10,4733	6,9316	1,3468	1,5319	4,9625	10,5808

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,488	-0,31	-2,39
BCP	0,259	-0,31	-5,65
CORT. AMORIM	9,360	1,63	2,08
CTT	3,715	0,27	6,88
EDP	3,905	-0,89	-14,36
EDP R	14,295	-0,97	-22,91
GALP	14,130	-1,84	6,22
GREENVOLT	8,090	0,06	-1,04
J MARTINS	22,040	-1,78	-3,99
MOTA ENGIL	5,270	0,77	32,83
NAVIGATOR	3,768	-0,26	6,09
NOS	3,146	-1,07	-1,69
REN	2,180	-1,35	-6,02
SEMAPA	14,060	0,00	4,03
SONAE SGPS	0,890	-0,34	-1,33
IBERSOL	6,680	0,30	-0,30

MAIORES GANHOS/PERDAS

Título	Variação %
CORT. AMORI	1,63
MOTA ENGIL	0,77
IBERSOL	0,30
CTT	0,27
GREENVOLT	0,06
EDP R	-0,97
NOS	-1,07
REN	-1,35
J MARTINS	-1,78
GALP	-1,84



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.182,29	-0,78%	-3,26%	6.665,15	5.591,09
CAC40	7.611,26	-0,38%	0,89%	7.702,95	6.773,82
ESTX 50 PR	4.678,85	-0,28%	3,46%	4.694,88	3.980,94
XTRA DAX	16.921,96	-0,71%	0,96%	17.049,52	14.458,39
S&P 500	4.987,62	0,65%	4,54%	4.995,04	3.808,86
IBEX 35	9.888,20	-1,17%	-2,14%	10.301,30	8.501,20
NIKKEI 225	36.119,92	-0,11%	7,94%	36.984,51	26.632,92

