

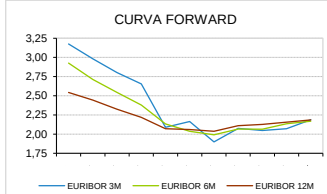
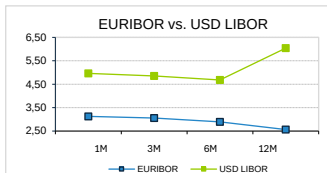
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

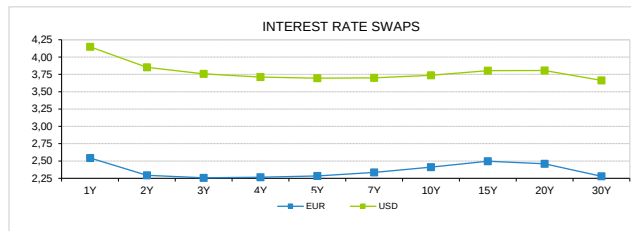
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,1270	3	-25	1M	4,9602	0	-35	4,8232	0,9200
3M	3,0590	-1	-29	3M	4,8537	0	-42	4,7046	0,7241
6M	2,8940	-3	-26	6M	4,6821	-1	-45	4,5314	0,6300
12M	2,5650	-5	-21	12M	6,0414	8	31	4,2470	0,5950

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5440	0	-20	2,0339	2,2927	2,4360
2Y	2,2925	1	-7	2,1085	2,3290	2,4680
3Y	2,2575	2	-2	2,1690	2,3620	2,5000
4Y	2,2665	2	0	2,2170	2,3970	2,5275
5Y	2,2851	2	1	2,2590	2,4280	2,5520
7Y	2,3345	2	1	2,3325	2,4840	2,5960
10Y	2,4120	1	-1	2,4221	2,5495	2,6224
15Y	2,4970	0	-1	2,4939	2,5422	2,5345
20Y	2,4605	0	-2	2,4378	2,4380	2,3994
30Y	2,2805	-1	-4	2,2500	2,2280	2,1796

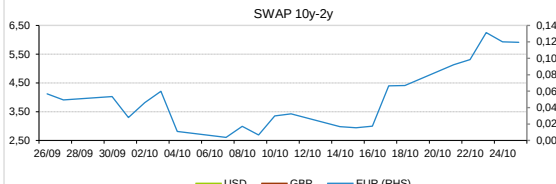
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,40
EUA	5,00
Reino Unido	5,00
Japão	0,25
Canadá	3,75
Suíça	-0,75
China	5,75
Brasil	10,75
Austrália	4,35
Índia	4,50



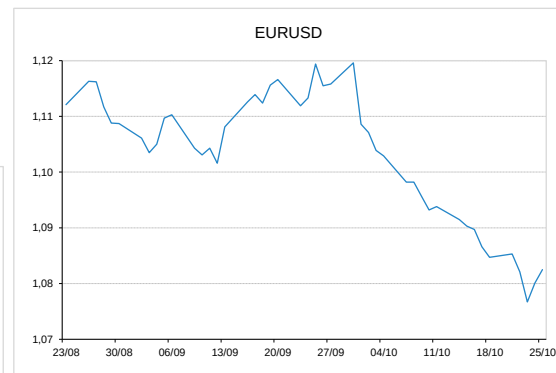
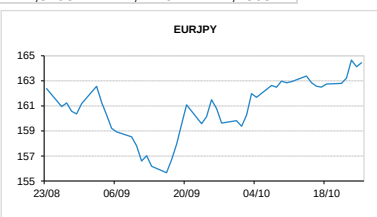
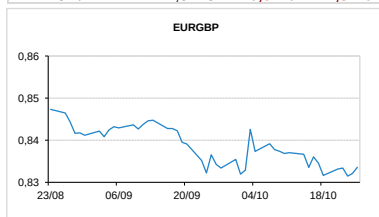
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1483	-2	38	3,5460	3,5660	3,6910
2Y	3,8530	-2	49	3,5500	3,5940	3,7150
3Y	3,7571	-1	50	3,5550	3,6250	3,7400
4Y	3,7118	-1	49	3,5710	3,6520	3,7650
5Y	3,6953	-1	47	3,5930	3,6780	3,7870
7Y	3,7010	-1	45	3,6380	3,7270	3,8360
10Y	3,7372	0	42	3,7050	3,7930	3,8770
15Y	3,8045	0	38	3,7740	3,8180	3,8580
20Y	3,8055	1	36	3,7635	3,7640	3,7580
30Y	3,6635	1	34	3,6110	3,5740	3,5290



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	76,08	1,70	3,18	OT 2Y	2,163	0,03	-1,30
JETFUEL	714,00	-2,00	11,75	OT 5Y	2,264	0,05	5,40
DIESEL	663,75	-2,25	-9,25	OT 10Y	2,736	0,04	-1,70
COBRE	9.563,00	-14,50	-289,00	BUND 10Y	2,276	5,10	13,80
ZINCO	3.199,61	1,25	194,42	SCHATZ 2Y	2,436	6,15	10,50
OURO	2.738,63	2,47	81,74	T-NOTE 10Y	4,589	0,74	38,60
TRIGO	566,50	-15,00	-22,75	T-NOTE 2Y	4,315	0,20	58,30
LICENÇA C02	66,93	0,30	1,69	GILT 10Y	4,484	1,92	31,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0825	0,22%	-3,30%	1,0870	1,0919	1,1024
EUR/GBP	0,83358	-0,18%	0,35%	0,8371	0,8411	0,8493
EUR/JPY	164,45	-0,20%	-1,80%	164,44	164,43	164,41
EUR/CHF	0,9372	0,02%	1,01%	0,9314	0,9266	0,9181
EUR/BRL	6,1643	-0,49%	-1,10%	6,2595	6,3762	6,6738
EUR/PLN	4,3478	-0,02%	-1,82%	4,3795	4,4149	4,4863


FIXINGS CONTRA USD e EUR

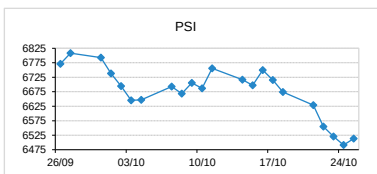
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0825	0,8336	164,45	0,9372	11,4529	7,4608	1,5010	1,63274	6,1643	11,8275
USD	0,9232	-	0,7697	152	0,8663	10,5735	6,8883	1,3866	1,5061	5,6943	10,9252

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,030	1,49	9,35
BCP	0,422	-0,35	53,68
CORT. AMORIM	8,490	0,47	-7,11
CTT	4,200	0,00	20,34
EDP	3,762	0,43	-17,41
EDP R	13,080	1,08	-29,39
GALP	16,605	0,88	24,48
GREENVOLT	8,335	0,30	1,89
J MARTINS	16,800	1,08	-27,08
MOTA ENGIL	2,528	1,12	-36,16
NAVIGATOR	3,560	-0,73	0,34
NOS	3,605	-0,96	12,66
REN	2,335	0,43	0,43
SEMAPA	14,660	0,00	9,40
SONAE SGPS	0,910	-0,11	0,61
IBERSOL	7,180	-0,28	7,49

MAIORES GANHOS/PERDAS

Título	Variação %
ALTRI	1,49
MOTA ENGIL	1,12
J MARTINS	1,08
EDP R	1,08
GALP	0,88
SONAE SGPS	-0,11
IBERSOL	-0,28
BCP	-0,35
NAVIGATOR	-0,73
NOS	-0,96



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.513,28	0,34%	1,83%	6.993,53	6.017,65
CAC40	7.497,54	-0,08%	-0,61%	8.259,19	6.784,62
ESTX 50 PR	4.943,09	0,15%	9,33%	5.121,71	4.006,64
XTRA DAX	19.463,59	0,11%	16,19%	19.674,68	14.655,08
S&P 500	5.841,05	0,54%	22,46%	5.878,46	4.103,78
IBEX 35	11.812,50	-0,23%	16,93%	12.037,90	8.879,30
NIKKEI 225	37.913,92	-0,60%	13,30%	42.426,77	30.538,29

