

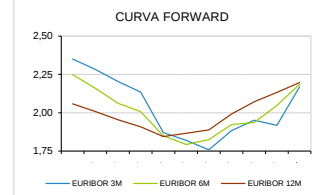
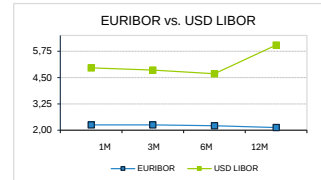
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

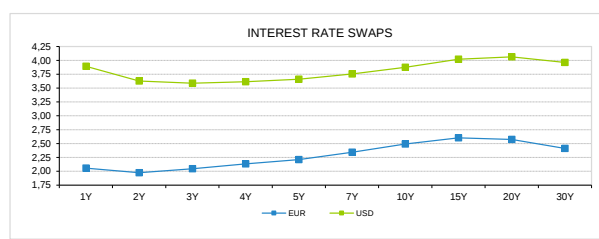
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2520	-5	-13	1M	4,9602	0	-35	4,4247	0,1425
3M	2,2520	-3	-23	3M	4,8537	0	-42	4,2643	0,1415
6M	2,2120	-3	-20	6M	4,6821	-1	-45	4,1144	0,0900
12M	2,1260	-4	-33	12M	6,0414	8	31	3,9081	0,1525

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0572	-4	-27	1,8907	2,4062	2,6575
2Y	1,9743	-6	-34	2,0420	2,4710	2,7032
3Y	2,0470	-7	-34	2,1599	2,5335	2,7480
4Y	2,1331	-8	-33	2,2515	2,5864	2,7823
5Y	2,2110	-10	-31	2,3290	2,6333	2,8083
7Y	2,3435	-9	-28	2,4541	2,7046	2,8417
10Y	2,4905	-7	-26	2,5799	2,7590	2,8413
15Y	2,6028	-6	-25	2,6500	2,7330	2,7278
20Y	2,5730	-4	-26	2,5905	2,6200	2,5850
30Y	2,4132	-2	-28	2,4170	2,4244	2,3921

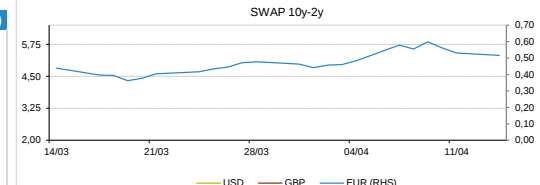
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,10
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8936	-4	-15	3,3500	3,7060	3,9870
2Y	3,6265	-9	-23	3,4270	3,7710	4,0320
3Y	3,5881	-10	-21	3,5160	3,8400	4,0720
4Y	3,6153	-10	-18	3,5920	3,8970	4,1110
5Y	3,6587	-9	-15	3,6650	3,9450	4,1420
7Y	3,7543	-8	-9	3,7820	4,0250	4,2020
10Y	3,8740	-6	-3	3,9110	4,1210	4,2640
15Y	4,0194	-4	3	4,0430	4,1800	4,2650
20Y	4,0632	-3	6	4,0670	4,1460	4,1800
30Y	3,9616	-2	8	3,9455	3,9690	3,9520

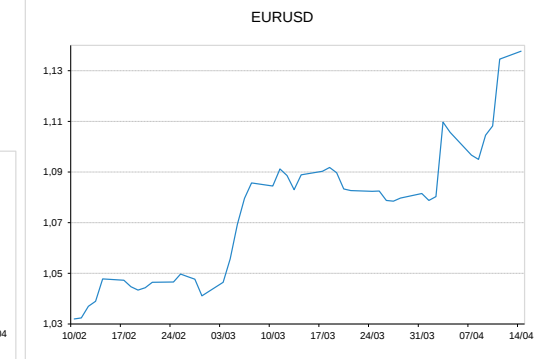
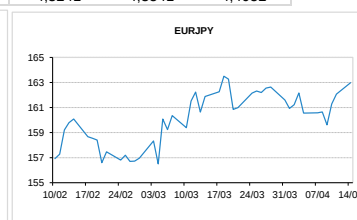
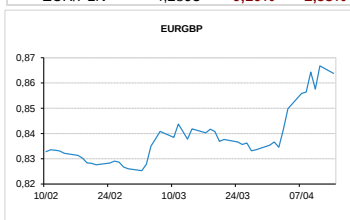


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,55	-0,21	-5,51	OT 2Y	1,833	-0,08	-35,60
JETFUEL	663,50	17,00	-32,00	OT 5Y	2,352	-0,10	-32,90
DIESEL	604,00	-4,25	-78,75	OT 10Y	3,097	-0,09	-27,40
COBRE	9.184,00	166,50	-508,00	BUND 10Y	2,444	-2,22	-37,00
ZINCO	2.636,50	7,37	-265,91	SCHATZ 2Y	2,137	1,47	-39,10
OURO	3.201,23	-36,39	217,07	T-NOTE 10Y	4,681	-8,39	5,90
TRIGO	560,50	-9,75	-12,50	T-NOTE 2Y	4,078	-8,44	-5,40
LICENÇA C02	66,59	1,77	-4,40	GILT 10Y	5,088	-12,43	1,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1377	0,27%	4,48%	1,1439	1,1501	1,1616
EUR/GBP	0,86383	0,34%	-2,55%	0,8684	0,8731	0,8824
EUR/JPY	162,97	-0,55%	-0,67%	162,96	162,96	162,94
EUR/CHF	0,9253	0,19%	4,10%	0,9202	0,9154	0,9067
EUR/BRL	6,6672	0,01%	-6,30%	6,8322	7,0273	7,4083
EUR/PLN	4,2893	-0,10%	-2,53%	4,3241	4,3541	4,4052



FIXINGS CONTRA USD e EUR

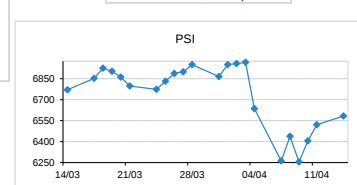
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1377	0,8638	162,97	0,9253	11,1023	7,4662	1,5794	1,79881	6,6672	12,0321
USD	0,8799	-	0,7585	143,305	0,8180	9,6931	6,5694	1,3868	1,5808	5,8421	10,5733

ACCIONISTA

TITULO	COTACÃO	1D %	YTD %
ALTRI	6,077	0,28	14,02
BCP	0,542	3,24	16,55
CORT. AMORIM	7,430	0,68	-7,70
CTT	6,860	3,16	27,04
EDP	3,083	0,65	-0,26
EDP R	7,380	-1,07	-26,49
GALP	12,725	0,04	-20,22
J MARTINS	20,340	1,60	10,24
MOTA ENGIL	3,354	4,94	15,10
NAVIGATOR	3,226	-0,43	-10,14
NOS	4,260	1,91	27,93
REN	2,760	0,00	21,05
SEMAPA	15,400	-0,49	8,60
SONAE SGPS	1,030	1,18	12,69
IBERSOL	8,760	0,69	17,11

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	4,94
BCP	3,24
CTT	3,16
NOS	1,91
J MARTINS	1,60
NAVIGATOR	-0,43
SEMAPA	-0,49
EDP R	-1,07



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.582,73	0,95%	3,22%	7.026,93	6.189,01
CAC40	7.273,12	2,37%	-1,46%	8.259,19	6.763,76
ESTX 50 PR	4.911,39	2,59%	0,31%	5.568,19	4.473,94
XTRA DAX	20.954,83	2,85%	5,25%	23.476,01	17.024,82
S&P 500	5.378,94	0,15%	-8,67%	6.147,43	4.835,04
IBEX 35	12.609,80	2,64%	8,75%	13.515,10	10.298,70
NIKKEI 225	33.982,36	1,18%	-14,82%	42.426,77	30.792,74

