

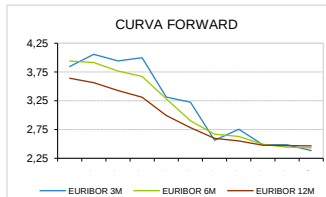
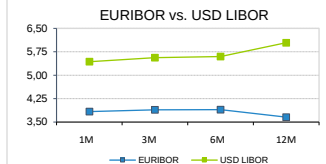
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

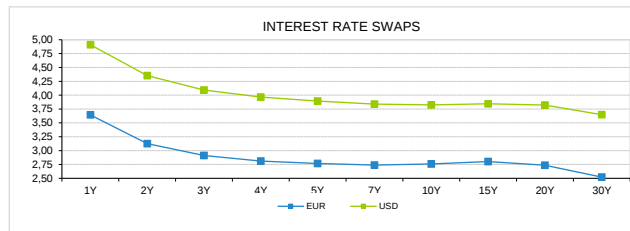
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8350	-4	-3	1M	5,4325	0	-2	5,1938	1,6997
3M	3,8910	-1	-4	3M	5,5630	-1	-2	5,2046	1,7081
6M	3,8980	1	1	6M	5,6006	-2	-1	5,1572	1,6475
12M	3,6580	2	6	12M	6,0414	8	31	4,9377	1,6250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6445	3	9	2,5960	2,5010	2,6270
2Y	3,1263	4	15	2,5310	2,5367	2,6580
3Y	2,9113	4	17	2,5190	2,5294	2,6940
4Y	2,8120	4	17	2,5330	2,5950	2,7250
5Y	2,7667	4	16	2,5507	2,6270	2,7508
7Y	2,7380	3	14	2,5975	2,6710	2,8040
10Y	2,7599	2	12	2,6740	2,7600	2,8270
15Y	2,8029	1	11	2,7298	2,7400	2,7225
20Y	2,7350	1	9	2,6500	2,6220	2,5775
30Y	2,5220	0	8	2,4470	2,4060	2,3570

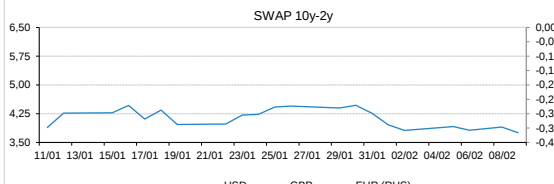
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	4,35
Índia	4,50



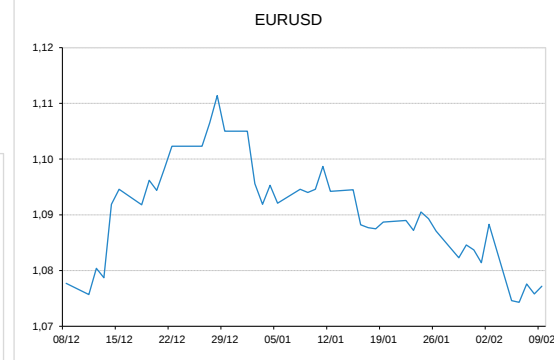
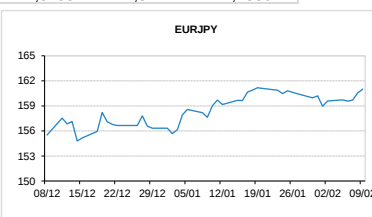
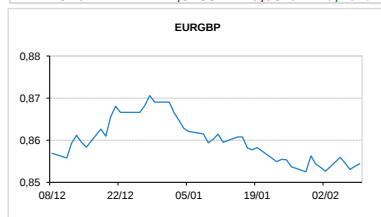
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,9110	3	8	3,7570	3,5895	3,6620
2Y	4,3528	4	15	3,6420	3,5880	3,6820
3Y	4,0940	4	18	3,6255	3,6120	3,7000
4Y	3,9650	4	20	3,6160	3,6330	3,7190
5Y	3,8945	4	20	3,6250	3,6530	3,7380
7Y	3,8389	3	20	3,6495	3,6915	3,7770
10Y	3,8241	3	18	3,6960	3,7460	3,8150
15Y	3,8460	2	17	3,7500	3,7680	3,7860
20Y	3,8212	2	16	3,7310	3,7070	3,6770
30Y	3,6482	2	15	3,5560	3,5010	3,4430



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	82,06	0,43	4,80	OT 2Y	2,601	0,06	-12,10
JETFUEL	923,00	7,75	87,00	OT 5Y	2,658	0,05	14,70
DIESEL	904,00	22,50	140,25	OT 10Y	3,203	0,04	35,40
COBRE	8 226,00	-118,50	-254,50	BUND 10Y	2,247	3,20	17,60
ZINCO	2 318,11	-80,39	-187,89	SCHATZ 2Y	3,098	6,27	24,00
OURO	2 021,69	-12,83	-8,51	T-NOTE 10Y	4,666	2,22	15,50
TRIGO	600,50	12,00	-9,50	T-NOTE 2Y	4,788	3,88	21,00
LICENÇA C02	58,85	-1,93	-13,09	GILT 10Y	4,300	3,90	33,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0772	0,13%	-1,54%	1,0812	1,0853	1,0944
EUR/GBP	0,8544	-0,07%	0,58%	0,8571	0,8603	0,8678
EUR/JPY	161	-0,28%	-2,09%	160,98	160,97	160,94
EUR/CHF	0,9434	-0,19%	-1,24%	0,9379	0,9327	0,9241
EUR/BRL	5,3574	0,51%	0,09%	5,4294	5,5047	5,6557
EUR/PLN	4,3288	-0,08%	0,46%	4,3498	4,3747	4,4386


FIXINGS CONTRA USD e EUR

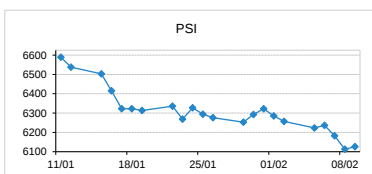
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0772	0,8544	161,00	0,9434	11,2876	7,4557	1,4532	1,65489	5,3574	11,3922
USD	0,9271	-	0,7915	149,31	0,8750	10,4607	6,9121	1,3461	1,5337	4,9668	10,5607

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,402	-0,59	-4,30
BCP	0,254	-0,31	-7,33
CORT. AMORIM	9,150	0,11	0,11
CTT	3,675	-0,68	5,30
EDP	3,774	-0,89	-17,15
EDP R	14,095	0,32	-23,91
GALP	14,380	1,30	7,80
GREENVOLT	8,090	0,00	-1,10
J MARTINS	21,880	0,55	-5,03
MOTA ENGIL	5,130	0,79	29,55
NAVIGATOR	3,738	1,30	5,36
NOS	3,144	0,26	-1,75
REN	2,190	0,46	-5,81
SEMAPA	13,700	-1,72	2,24
SONAE SGPS	0,875	-0,85	-3,32
IBERSOL	6,660	0,00	-0,30

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	1,30
NAVIGATOR	1,30
MOTA ENGIL	0,79
J MARTINS	0,55
REN	0,46
ALTRI	-0,59
CTT	-0,68
SONAE SGPS	-0,85
EDP	-0,89
SEMAPA	-1,72



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 126,40	0,22%	-4,22%	6 665,15	5 591,09
CAC40	7 647,52	-0,24%	1,38%	7 702,95	6 773,82
ESTX 50 PR	4 715,87	0,11%	4,30%	4 723,77	3 980,94
XTRA DAX	16 926,50	-0,22%	1,04%	17 049,52	14 458,39
S&P 500	5 011,38	0,27%	5,06%	5 015,90	3 808,86
IBEX 35	9 896,60	-0,09%	-2,03%	10 301,30	8 501,20
NIKKEI 225	36 897,42	0,09%	10,26%	37 287,26	26 632,92

