

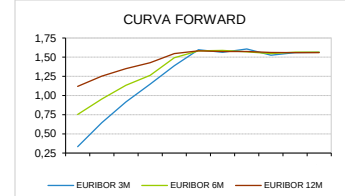
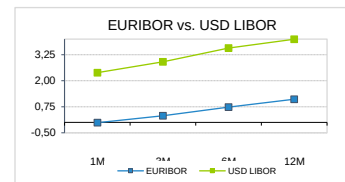
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

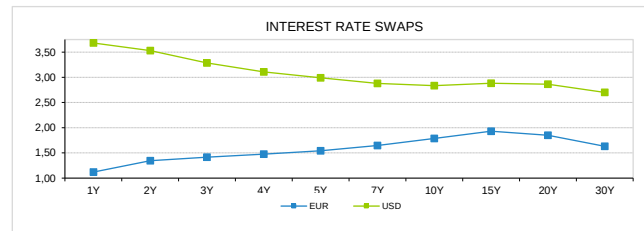
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,0150	2	41	1M	2,3886	2	49	1,6896	-0,2000
3M	0,3210	2	41	3M	2,9116	4	49	1,9801	0,1050
6M	0,7370	1	42	6M	3,5689	14	52	2,3690	0,3300
12M	1,1130	0	44	12M	3,9947	13	35	2,7178	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,1195	2	24	1,5770	1,6648	1,9008
2Y	1,3463	4	9	1,5650	1,7323	1,9241
3Y	1,4164	4	2	1,6000	1,7920	1,9657
4Y	1,4772	3	-5	1,6505	1,8300	2,0105
5Y	1,5430	4	-12	1,6973	1,8700	2,0518
7Y	1,6470	3	-20	1,7820	1,9610	2,1355
10Y	1,7870	3	-30	1,9090	2,0670	2,1513
15Y	1,9310	4	-37	1,9877	2,0070	1,9740
20Y	1,8510	4	-40	1,8692	1,8500	1,7960
30Y	1,6301	4	-36	1,6330	1,5990	1,5455

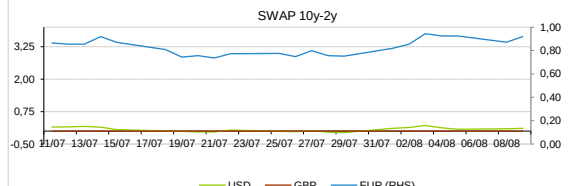
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,50
EUA	2,50
Reino Unido	1,75
Japão	0,10
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,85
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6817	3	29	3,3201	2,5489	2,5240
2Y	3,5304	6	20	3,0437	2,5143	2,5460
3Y	3,2875	6	11	2,8828	2,5220	2,5450
4Y	3,1072	6	0	2,7604	2,5300	2,5770
5Y	2,9910	5	-8	2,7305	2,5405	2,6555
7Y	2,8782	3	-18	2,7054	2,5930	2,7125
10Y	2,8340	2	-24	2,7250	2,7278	2,7910
15Y	2,8840	1	-27	2,8052	2,7565	2,8055
20Y	2,8650	1	-27	2,7730	2,7299	2,6860
30Y	2,7005	1	-23	2,6015	2,5100	2,4570

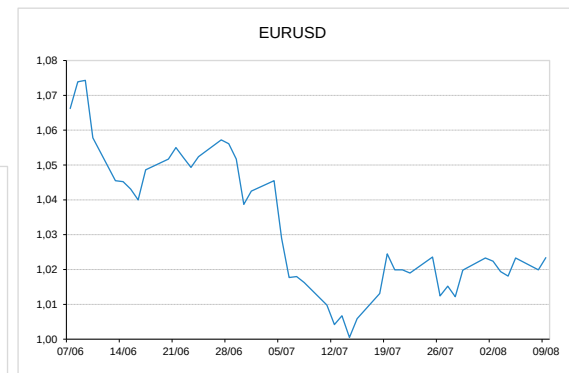
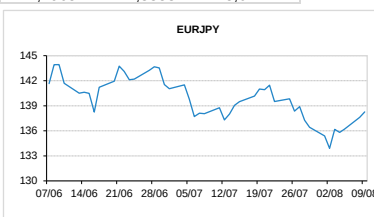
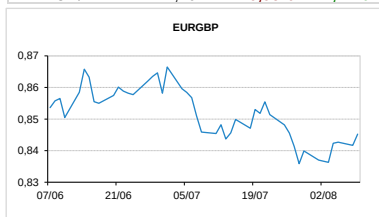


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	96,73	0,08	-6,73	OT 2Y	0,597	0,03	-0,50
JETFUEL	998,38	-10,54	-170,14	OT 5Y	1,208	0,05	18,60
DIESEL	958,38	-13,54	-189,14	OT 10Y	1,945	0,03	29,90
COBRE	7,947,00	117,00	182,00	BUND 10Y	0,278	2,70	15,80
ZINCO	3,551,50	-36,00	428,00	SCHATZ 2Y	1,036	2,60	-0,20
OURO	1,794,98	6,02	52,50	T-NOTE 10Y	3,646	3,03	15,60
TRIGO	782,50	2,75	-109,00	T-NOTE 2Y	3,613	4,56	13,10
LICENÇA C02	85,65	1,84	2,86	GILT 10Y	2,071	2,43	-8,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0234	0,34%	1,35%	1,0305	1,0387	1,0524
EUR/GBP	0,8452	-0,42%	0,02%	0,8491	0,8535	0,8617
EUR/JPY	138,26	-0,46%	0,37%	138,26	138,25	138,24
EUR/CHF	0,9741	-0,02%	1,36%	0,9732	0,9721	0,9699
EUR/BRL	5,2462	-0,67%	2,92%	5,4091	5,5676	5,8571
EUR/PLN	4,7017	-0,06%	2,11%	4,7965	4,8853	5,0424



FIXINGS CONTRA USD e EUR

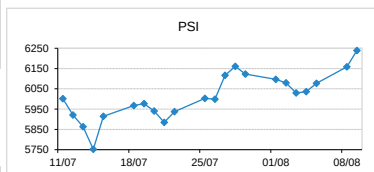
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0234	0,8452	138,26	0,9741	10,3862	7,4409	1,3170	1,46583	5,2462	9,9312
USD	0,9782	-	0,8272	134,95	0,9523	10,1630	7,2788	1,2875	1,4339	5,1328	9,7117

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,630	3,11	34,83
BCP	0,151	-0,07	7,10
CORT. AMORIM	10,560	0,00	-6,38
CTT	3,410	0,15	-25,14
EDP	5,130	1,38	6,17
EDP R	26,520	2,51	21,10
GALP	10,575	3,17	24,12
J MARTINS	22,680	1,34	12,84
MOTA ENGIL	1,220	-0,16	-4,39
NAVIGATOR	4,044	0,60	20,72
NOS	3,790	1,28	11,14
REN	2,775	0,18	9,04
SEMAPA	14,520	0,14	24,10
SONAE SGPS	1,051	0,67	4,79
GREENVOLT	9,550	1,27	53,78

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	3,17
ALTRI	3,11
EDP R	2,51
EDP	1,38
J MARTINS	1,34
BCP	-0,07
MOTA ENGIL	-0,16



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.239,20	1,31%	12,02%	6.370,78	5.126,91
CAC40	6.491,93	-0,50%	-9,24%	7.384,86	5.756,38
ESTX 50 PR	3.718,38	-1,03%	-13,49%	4.415,23	3.357,06
XTRA DAX	13.551,02	-1,00%	-14,69%	16.290,19	12.390,95
S&P 500	4.127,20	-0,30%	-13,40%	4.818,62	3.636,87
IBEX 35	8.317,90	0,55%	-4,54%	9.198,10	7.287,70
NIKKEI 225	27.999,96	-0,88%	-2,75%	30.795,78	24.681,74

