

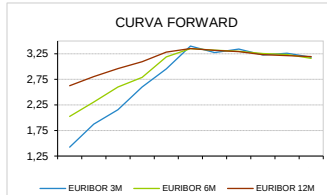
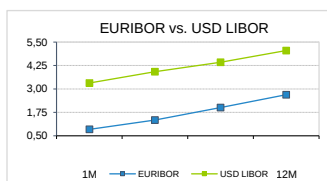
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

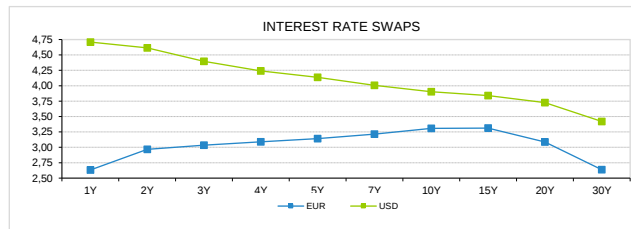
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	0,8430	3	36	1M	3,3167	0	54	2,4733	0,2200
3M	1,3400	2	41	3M	3,9191	1	67	3,3434	0,4100
6M	2,0030	4	56	6M	4,4274	4	62	4,1904	0,7600
12M	2,6930	5	68	12M	5,0500	5	86	5,0360	1,3600

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6320	1	59	3,3140	3,2586	3,4030
2Y	2,9664	-3	70	3,2498	3,2064	3,4130
3Y	3,0345	-6	76	3,2570	3,3350	3,4400
4Y	3,0885	-5	80	3,2810	3,3570	3,4700
5Y	3,1410	-6	81	3,3020	3,3840	3,5042
7Y	3,2130	-4	84	3,3440	3,4420	3,5090
10Y	3,3084	-3	85	3,4096	3,4500	3,5158
15Y	3,3120	-1	78	3,3310	3,2270	3,0620
20Y	3,0870	4	69	3,0640	2,9200	2,7340
30Y	2,6372	5	55	2,6020	2,4640	2,3060

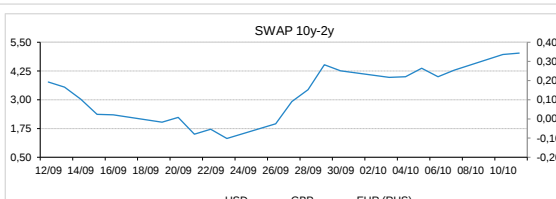
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	1,25
EUA	3,25
Reino Unido	2,25
Japão	0,10
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,60
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,7092	1	69	4,4518	3,7069	3,6430
2Y	4,6155	-3	70	4,1927	3,7081	3,6292
3Y	4,3955	-4	68	4,0423	3,6800	3,5815
4Y	4,2408	-1	65	3,9575	3,6570	3,6061
5Y	4,1357	-3	62	3,9000	3,6310	3,6222
7Y	4,0057	-2	56	3,8080	3,6380	3,6245
10Y	3,9037	1	48	3,7912	3,6518	3,6255
15Y	3,8395	2	39	3,7212	3,5910	3,5120
20Y	3,7272	2	33	3,6020	3,4713	3,3285
30Y	3,4203	2	23	3,3059	3,1577	3,0540

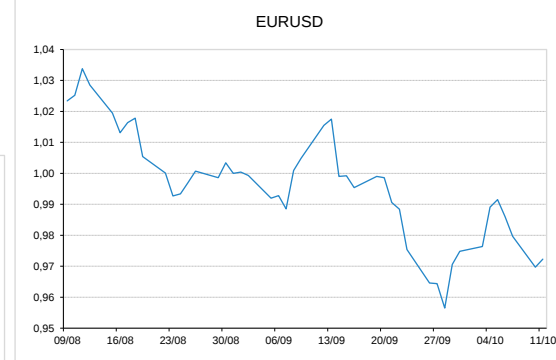
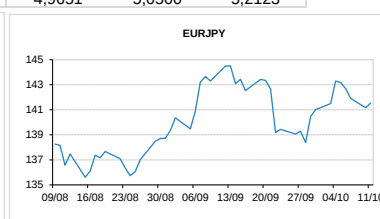


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	94,31	-1,88	2,60	OT 2Y	1,966	-0,05	70,60
JETFUEL	1.124,35	-72,27	12,39	OT 5Y	2,627	-0,07	57,10
DIESEL	1.149,35	-60,27	54,85	OT 10Y	3,378	0,00	62,70
COBRE	7.584,50	121,00	-278,00	BUND 10Y	1,953	-3,30	63,30
ZINCO	2.982,50	-32,50	-204,50	SCHATZ 2Y	2,370	-7,63	43,70
OURO	1.679,38	10,78	-37,45	T-NOTE 10Y	4,566	-4,61	49,70
TRIGO	909,50	-28,50	40,00	T-NOTE 2Y	4,641	-4,89	69,60
LICENÇA C02	66,16	-0,61	0,08	GILT 10Y	4,917	-7,10	155,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	0,9723	0,27%	-4,25%	0,9800	0,9860	0,9961
EUR/GBP	0,87703	0,03%	-1,05%	0,8821	0,8882	0,9015
EUR/JPY	141,54	-0,27%	2,08%	141,53	141,53	141,50
EUR/CHF	0,9692	0,09%	-0,40%	0,9666	0,9632	0,9558
EUR/BRL	5,0733	-0,70%	1,66%	5,2185	5,3418	5,5690
EUR/PLN	4,8492	0,19%	-3,24%	4,9651	5,0500	5,2123



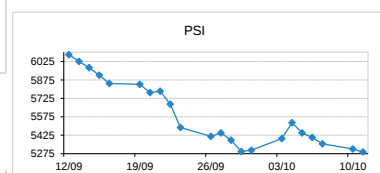
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	0,9723	0,8770	141,54	0,9692	11,0015	7,4385	1,3392	1,54016	5,0733	10,3977
USD	1,0300	-	0,9022	145,715	0,9972	11,3398	7,6626	1,3826	1,5907	5,2159	10,7465

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,090	-0,59	21,89
BCP	0,127	1,60	-9,87
CORT. AMORIM	8,750	-0,11	-22,43
CTT	2,825	0,00	-37,98
EDP	4,228	-2,02	-12,50
EDP R	20,020	-2,86	-8,58
GALP	10,290	-0,87	20,77
J MARTINS	18,820	1,95	-6,37
MOTA ENGIL	1,088	-1,45	-13,25
NAVIGATOR	3,618	0,61	8,00
NOS	3,438	-0,23	0,82
REN	2,445	1,03	-3,93
SEMAPA	12,100	-0,49	3,42
SONAE SGPS	0,862	0,06	-14,11
GREENVOLT	7,280	-5,94	17,23

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	1,95
BCP	1,60
REN	1,03
NAVIGATOR	0,61
SONAE SGPS	0,06
GALP	-0,87
MOTA ENGIL	-1,45
EDP	-2,02
EDP R	-2,86
GREENVOLT	-5,94



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.288,26	-0,47%	-5,05%	6.370,78	5.163,65
CAC40	5.827,22	-0,23%	-18,53%	7.384,86	5.628,42
ESTX 50 PR	3.337,52	-0,58%	-22,35%	4.415,23	3.249,57
XTRA DAX	12.203,42	-0,57%	-23,18%	16.290,19	11.862,84
S&P 500	3.607,30	-0,15%	-24,33%	4.818,62	3.568,45
IBEX 35	7.357,90	-0,75%	-15,56%	9.198,10	7.242,20
NIKKEI 225	26.401,25	-2,64%	-8,30%	29.960,93	24.681,74

