

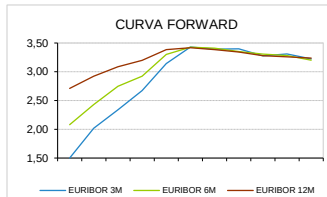
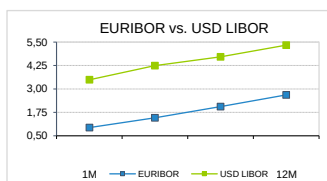
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

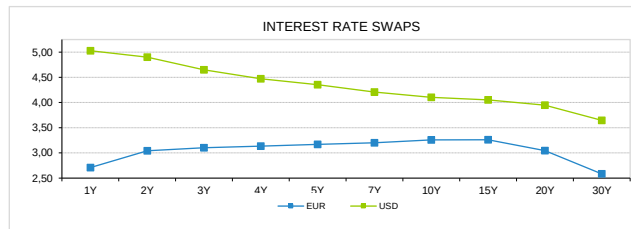
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	0,9380	2	25	1M	3,4891	1	48	2,6475	0,2200
3M	1,4620	1	40	3M	4,2426	2	68	3,2838	0,4400
6M	2,0570	2	32	6M	4,7150	4	59	3,9814	0,7700
12M	2,6840	-1	39	12M	5,3389	3	67	4,6611	1,2100

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7090	5	35	3,3845	3,2260	3,2920
2Y	3,0440	8	45	3,3085	3,2640	3,2890
3Y	3,1033	9	55	3,2840	3,2730	3,3110
4Y	3,1340	9	60	3,2880	3,2760	3,3360
5Y	3,1695	8	63	3,2890	3,2920	3,3610
7Y	3,2018	8	67	3,2980	3,3310	3,3860
10Y	3,2590	6	68	3,3400	3,3510	3,3800
15Y	3,2610	5	68	3,2700	3,1532	2,9870
20Y	3,0449	7	63	3,0095	2,8448	2,6583
30Y	2,5840	3	50	2,5370	2,3830	2,2255

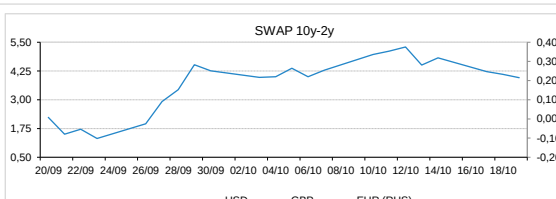
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	1,25
EUA	3,25
Reino Unido	2,25
Japão	0,10
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,60
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0280	7	60	4,6489	3,8850	3,8248
2Y	4,9016	9	59	4,3951	3,8400	3,7958
3Y	4,6491	10	58	4,2034	3,8020	3,7803
4Y	4,4700	11	58	4,1096	3,7735	3,7540
5Y	4,3525	11	58	4,0348	3,7485	3,7985
7Y	4,2089	11	57	3,9700	3,8030	3,8284
10Y	4,1030	10	54	3,9572	3,8449	3,8030
15Y	4,0508	10	52	3,8933	3,7958	3,6985
20Y	3,9490	9	50	3,7535	3,6600	3,4955
30Y	3,6465	8	42	3,5240	3,3508	3,2333

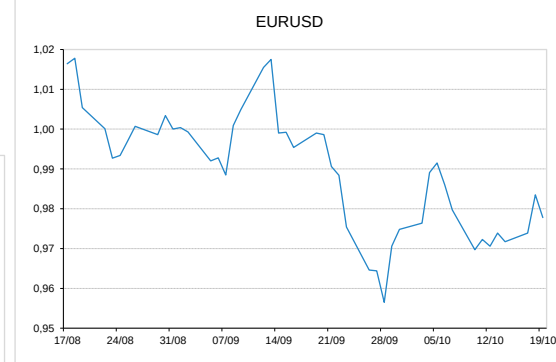
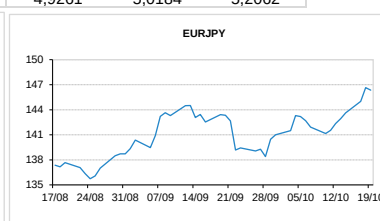


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	90,80	0,77	0,14	OT 2Y	2,039	0,05	50,00
JETFUEL	1.105,60	-30,40	128,41	OT 5Y	2,770	0,10	53,00
DIESEL	1.146,59	-15,41	175,84	OT 10Y	3,452	0,09	60,50
COBRE	7.447,50	-141,50	-341,00	BUND 10Y	2,009	12,73	60,70
ZINCO	2.885,25	-9,75	-286,25	SCHATZ 2Y	2,567	12,59	37,90
OURO	1.631,70	-20,53	-44,14	T-NOTE 10Y	4,709	8,35	48,40
TRIGO	837,75	-11,75	7,25	T-NOTE 2Y	4,878	9,61	57,70
LICENÇA C02	67,46	-0,31	-3,64	GILT 10Y	4,131	-12,96	75,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	0,9778	-0,58%	-2,12%	0,9856	0,9920	1,0033
EUR/GBP	0,86993	-0,07%	0,91%	0,8746	0,8795	0,8896
EUR/JPY	146,34	0,21%	-2,00%	146,33	146,32	146,30
EUR/CHF	0,9823	-0,16%	-1,55%	0,9794	0,9758	0,9671
EUR/BRL	5,1702	-0,05%	0,23%	5,3108	5,4341	5,6632
EUR/PLN	4,7992	-0,27%	-1,96%	4,9261	5,0184	5,2062



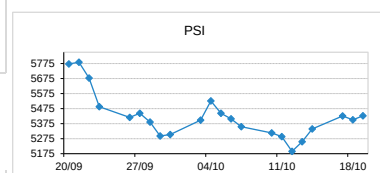
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	0,9778	0,8699	146,34	0,9823	10,9639	7,4392	1,3489	1,55927	5,1702	10,3874
USD	1,0215	-	0,8883	149,715	1,0039	11,1807	7,5993	1,3782	1,5897	5,2805	10,6035

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,500	0,64	31,71
BCP	0,133	1,45	-5,82
CORT. AMORIM	9,030	0,11	-19,95
CTT	2,920	0,17	-35,89
EDP	4,240	-0,96	-12,25
EDP R	20,180	-0,54	-7,85
GALP	9,700	0,87	13,85
J MARTINS	19,900	1,63	-1,00
MOTA ENGIL	1,148	0,53	-8,47
NAVIGATOR	3,940	1,70	17,61
NOS	3,606	1,86	5,75
REN	2,450	-0,81	-3,73
SEMAPA	12,560	-0,48	7,35
SONAE SGPS	0,934	0,65	-6,88
GREENVOLT	7,440	0,27	19,80

MAIORES GANHOS/PERDAS	
Título	Variação %
NOS	1,86
NAVIGATOR	1,70
J MARTINS	1,63
BCP	1,45
GALP	0,87
SEMAPA	-0,48
EDP R	-0,54
REN	-0,81
EDP	-0,96



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.426,62	0,49%	-2,57%	6.370,78	5.128,86
CAC40	6.052,84	-0,23%	-15,38%	7.384,86	5.628,42
ESTX 50 PR	3.474,74	0,31%	-19,16%	4.415,23	3.249,57
XTRA DAX	12.755,74	-0,08%	-19,70%	16.290,19	11.862,84
S&P 500	3.704,82	-0,42%	-22,27%	4.818,62	3.491,58
IBEX 35	7.592,90	-0,24%	-12,86%	9.198,10	7.189,60
NIKKEI 225	27.257,38	0,37%	-5,33%	29.960,93	24.681,74

