

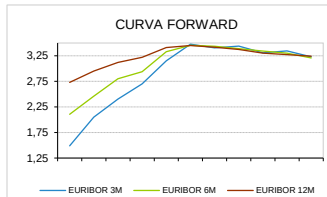
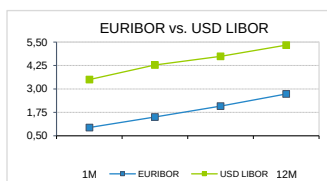
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

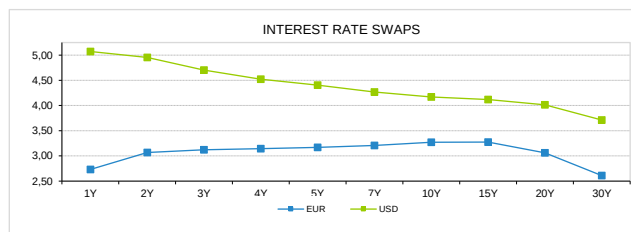
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	0,9430	1	24	1M	3,5007	1	49	2,6869	0,0650
3M	1,5020	4	40	3M	4,2776	4	71	3,2784	0,3700
6M	2,0830	3	34	6M	4,7374	2	61	3,9681	0,6800
12M	2,7330	5	40	12M	5,3394	0	67	4,6465	1,2400

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7327	2	33	3,4210	3,2050	3,3195
2Y	3,0675	3	39	3,3370	3,2420	3,3109
3Y	3,1210	2	45	3,2935	3,2670	3,3335
4Y	3,1430	2	49	3,2910	3,2750	3,3580
5Y	3,1710	1	52	3,2960	3,2970	3,3874
7Y	3,2083	2	56	3,3070	3,3410	3,4100
10Y	3,2720	2	59	3,3533	3,3670	3,3390
15Y	3,2750	2	58	3,2880	3,1690	3,0090
20Y	3,0611	1	53	3,0280	2,8650	2,6880
30Y	2,6100	3	42	2,5675	2,4150	2,2620

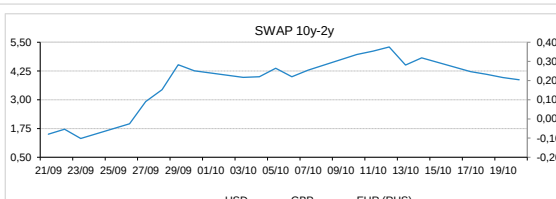
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	1,25
EUA	3,25
Reino Unido	2,25
Japão	0,10
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,60
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0722	3	61	4,7226	3,9392	3,8765
2Y	4,9542	2	60	4,4613	3,9110	3,8750
3Y	4,7034	2	58	4,2888	3,8880	3,8290
4Y	4,5231	2	57	4,1937	3,8939	3,8370
5Y	4,4044	2	57	4,1357	3,8570	3,8855
7Y	4,2692	3	56	4,0582	3,8765	3,9075
10Y	4,1712	4	54	4,0299	3,9169	3,9130
15Y	4,1195	5	52	3,9955	3,8665	3,8210
20Y	4,0157	5	51	3,8857	3,7404	3,6125
30Y	3,7125	5	45	3,5930	3,4379	3,3317

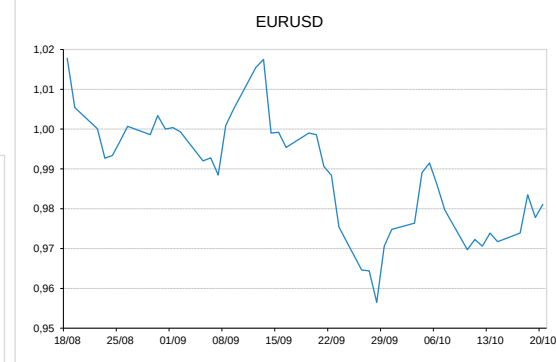
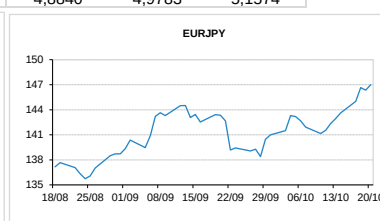


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	93,04	0,63	3,64	OT 2Y	2,103	0,07	45,30
JETFUEL	1,060,31	-45,29	52,06	OT 5Y	2,759	-0,02	39,60
DIESEL	1,112,31	-34,28	110,56	OT 10Y	3,444	0,00	48,60
COBRE	7,365,00	-34,50	-367,00	BUND 10Y	2,027	4,24	45,60
ZINCO	2,924,26	39,01	-231,24	SCHATZ 2Y	2,577	1,73	26,60
OURO	1,642,53	13,09	-22,36	T-NOTE 10Y	4,750	1,68	46,70
TRIGO	849,25	8,00	-44,50	T-NOTE 2Y	4,923	1,64	60,00
LICENÇA C02	66,95	-0,34	-4,19	GILT 10Y	4,157	1,36	61,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	0,9811	0,34%	-1,75%	0,9888	0,9954	1,0069
EUR/GBP	0,87258	-0,30%	0,16%	0,8771	0,8819	0,8917
EUR/JPY	146,99	-0,44%	-2,48%	146,98	146,97	146,95
EUR/CHF	0,9827	-0,09%	-2,17%	0,9798	0,9762	0,9676
EUR/BRL	5,1143	0,75%	0,28%	5,2537	5,3731	5,6015
EUR/PLN	4,7678	0,60%	-0,74%	4,8840	4,9783	5,1574



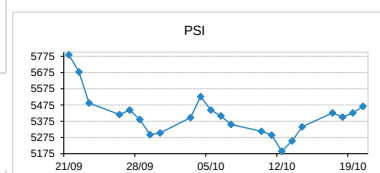
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	0,9811	0,8726	146,99	0,9827	10,9990	7,4386	1,3475	1,55034	5,1143	10,3926
USD	1,0159	-	0,8832	149,58	1,0007	11,1650	7,5566	1,3673	1,5741	5,1997	10,5513

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,445	-0,73	30,39
BCP	0,135	1,43	-4,26
CORT. AMORIM	9,080	0,11	-19,50
CTT	2,915	0,52	-36,00
EDP	4,245	-0,26	-12,15
EDP R	20,160	0,15	-7,95
GALP	10,025	3,41	17,66
J MARTINS	20,060	1,47	-0,20
MOTA ENGIL	1,148	-0,17	-8,47
NAVIGATOR	3,920	-0,25	17,01
NOS	3,624	0,50	6,28
REN	2,490	1,22	-2,16
SEMAPA	12,580	-0,63	7,52
SONAE SGPS	0,932	-0,43	-7,08
GREENVOLT	7,460	-0,13	20,13

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	3,41
J MARTINS	1,47
BCP	1,43
REN	1,22
CTT	0,52
NAVIGATOR	-0,25
EDP	-0,26
SONAE SGPS	-0,43
SEMAPA	-0,63
ALTRI	-0,73



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5,466,48	0,74%	-1,85%	6,370,78	5,128,86
CAC40	6,086,90	0,76%	-14,90%	7,384,86	5,628,42
ESTX 50 PR	3,492,85	0,62%	-18,74%	4,415,23	3,249,57
XTRA DAX	12,767,41	0,20%	-19,63%	16,290,19	11,862,84
S&P 500	3,723,10	0,72%	-21,91%	4,818,62	3,491,58
IBEX 35	7,645,50	0,82%	-12,26%	9,198,10	7,189,60
NIKKEI 225	27,006,96	-0,92%	-6,20%	29,960,93	24,681,74

