

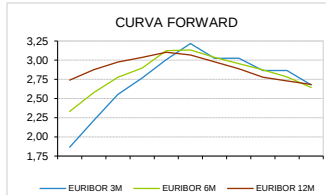
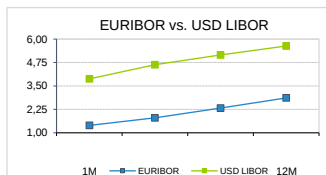
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

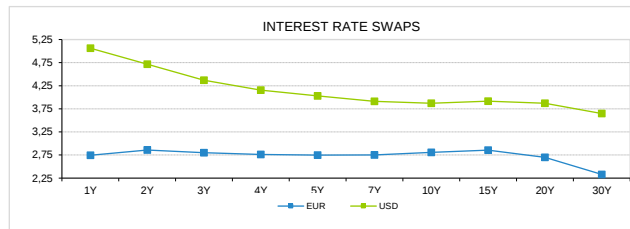
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,3950	-2	59	1M	3,8786	2	57	2,9290	0,2550
3M	1,7980	0	48	3M	4,6300	4	72	3,3465	0,4300
6M	2,3190	-1	36	6M	5,1563	2	77	3,7948	0,8100
12M	2,8620	-1	22	12M	5,6329	-1	64	4,2799	1,1200

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7431	-6	12	2,9800	2,6389	2,7570
2Y	2,8580	-10	-14	2,8420	2,6590	2,7630
3Y	2,8018	-12	-29	2,9425	2,6910	2,9450
4Y	2,7617	-13	-38	2,9200	2,8770	2,9765
5Y	2,7480	-14	-45	2,7520	2,7325	2,8770
7Y	2,7513	-14	-50	2,9320	2,8130	2,9380
10Y	2,8080	-13	-53	2,8440	2,8740	2,9220
15Y	2,8562	-11	-46	2,8475	2,7590	2,6810
20Y	2,7003	-11	-35	2,6570	2,5190	2,4190
30Y	2,3300	-9	-26	2,2790	2,2340	2,1125

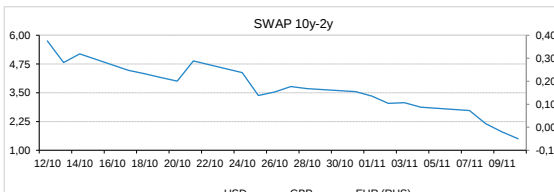
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,00
EUA	4,00
Reino Unido	3,00
Japão	0,10
Canadá	3,75
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,85
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0628	-12	36	4,6188	3,7331	3,4295
2Y	4,7176	-24	8	4,2878	3,4655	3,5130
3Y	4,3706	-27	-6	4,1053	3,7398	3,5919
4Y	4,1560	-27	-10	4,0154	3,7608	3,5980
5Y	4,0313	-27	-14	3,9852	3,5344	3,6793
7Y	3,9135	-25	-11	3,9136	3,8187	3,7370
10Y	3,8712	-22	-3	3,7205	3,8835	3,8332
15Y	3,9154	-19	9	3,7884	3,7450	3,7871
20Y	3,8712	-16	16	3,7340	3,6623	3,6440
30Y	3,6479	-13	25	3,5235	3,4150	3,3529

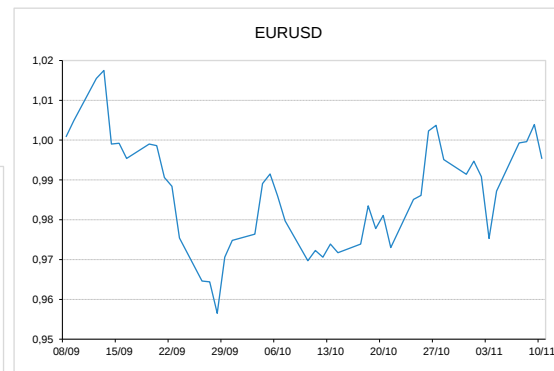
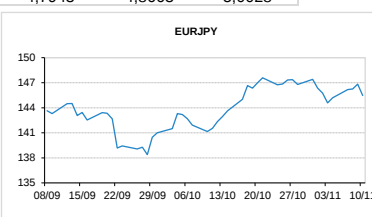


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	93,94	1,29	-0,42	OT 2Y	2,109	-0,11	14,50
JETFUEL	1,031,48	-31,27	-165,14	OT 5Y	2,381	-0,18	-24,80
DIESEL	1,022,32	-41,05	-187,30	OT 10Y	2,958	-0,18	-41,60
COBRE	0,801,00	-11,00	647,00	BUND 10Y	1,596	-19,73	-35,60
ZINCO	2,868,50	-79,00	-144,50	SCHATZ 2Y	2,385	-14,05	2,70
OURO	1,748,60	41,86	79,99	T-NOTE 10Y	4,449	-24,46	-14,90
TRIGO	804,50	-2,00	-133,50	T-NOTE 2Y	4,696	-28,21	2,20
LICENÇA C02	73,32	0,56	6,55	GILT 10Y	3,411	-19,12	-150,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	0,9954	-0,85%	2,65%	1,0030	1,0093	1,0210
EUR/GBP	0,87298	0,55%	0,49%	0,8767	0,8804	0,8881
EUR/JPY	145,47	0,93%	-2,96%	145,46	145,45	145,43
EUR/CHF	0,9845	0,12%	-1,46%	0,9809	0,9767	0,9679
EUR/BRL	5,4299	-4,12%	-7,16%	5,5736	5,6919	5,9499
EUR/PLN	4,6958	0,36%	3,46%	4,7943	4,8663	5,0028



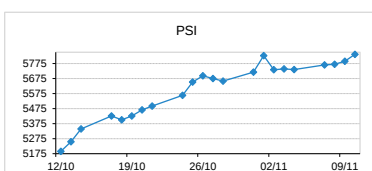
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	0,9954	0,8730	145,47	0,9845	10,8117	7,4391	1,3600	1,5444	5,4299	10,2903
USD	0,9821	-	0,8563	141,605	0,9671	10,6175	7,3062	1,3337	1,5160	5,3237	10,1143

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,725	-2,97	37,10
BCP	0,144	-0,69	2,48
CORT. AMORIM	8,900	0,34	-21,10
CTT	3,160	-1,86	-30,63
EDP	4,527	2,42	-6,31
EDP R	22,780	5,46	4,02
GALP	10,980	-0,54	28,87
J MARTINS	20,840	-1,04	3,68
MOTA ENGIL	1,238	-0,80	-1,29
NAVIGATOR	3,792	-1,10	13,19
NOS	3,940	1,13	15,54
REN	2,645	0,95	3,93
SEMAPA	13,800	1,92	17,95
SONAE SGPS	0,988	-0,15	-1,50
GREENVOLT	8,580	5,67	38,16

MAIORES GANHOS/PERDAS	
Título	Variação %
GREENVOLT	5,67
EDP R	5,46
EDP	2,42
SEMAPA	1,92
NOS	1,13
MOTA ENGIL	-0,80
J MARTINS	-1,04
NAVIGATOR	-1,10
CTT	-1,86
ALTRI	-2,97



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5,836,29	0,80%	4,79%	6,370,78	5,128,86
CAC40	6,556,83	1,96%	-8,33%	7,384,86	5,628,42
ESTX 50 PR	3,846,62	3,18%	-10,51%	4,415,23	3,249,57
XTRA DAX	14,146,09	3,51%	-10,95%	16,290,19	11,862,84
S&P 500	3,920,15	4,57%	-17,76%	4,818,62	3,491,58
IBEX 35	8,151,80	1,39%	-6,45%	9,164,10	7,189,60
NIKKEI 225	27,446,10	-0,98%	-4,67%	29,960,93	24,681,74

