

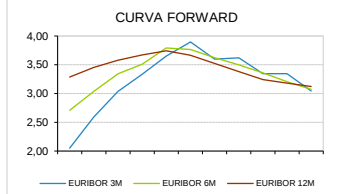
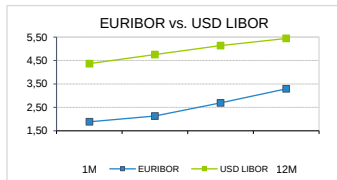
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

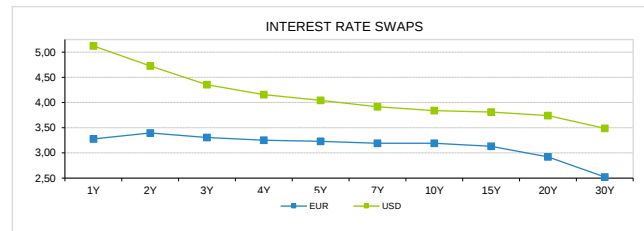
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8840	-2	37	1M	4,3687	-1	25	3,4316	0,7500
3M	2,1320	-5	16	3M	4,7539	2	-1	3,7431	0,9675
6M	2,6930	-3	28	6M	5,1376	-1	-7	4,0876	1,2100
12M	3,2910	0	46	12M	5,4426	-3	-11	4,4455	1,4600

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2770	1	48	3,5170	3,1050	3,1000
2Y	3,3960	4	54	3,3231	3,1210	3,0940
3Y	3,3070	5	54	3,2525	3,1130	3,1180
4Y	3,2530	7	56	3,2265	3,1080	3,1380
5Y	3,2294	9	57	3,2020	3,1190	3,1540
7Y	3,1920	10	57	3,1820	3,1450	3,1550
10Y	3,1932	11	54	3,1890	3,1340	3,0770
15Y	3,1325	11	48	3,0890	2,9470	2,7925
20Y	2,9220	11	46	2,8557	2,6880	2,5270
30Y	2,5230	11	44	2,4580	2,3085	2,1690

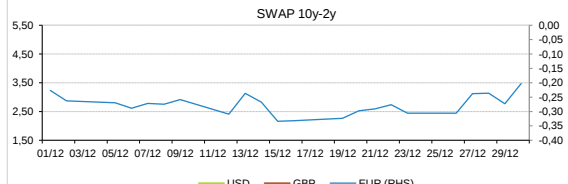
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,50
EUA	4,50
Reino Unido	3,50
Japão	0,10
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1239	4	2	4,2950	3,5013	3,5466
2Y	4,7252	6	10	3,9220	3,4950	3,5573
3Y	4,3554	6	18	3,7775	3,5130	3,5535
4Y	4,1556	7	23	3,7150	3,5210	3,5600
5Y	4,0415	7	27	3,6850	3,5270	3,5946
7Y	3,9154	6	28	3,6490	3,5712	3,6150
10Y	3,8384	5	27	3,6485	3,6207	3,6493
15Y	3,8101	5	23	3,6665	3,6009	3,5785
20Y	3,7406	5	21	3,6001	3,5169	3,4402
30Y	3,4880	4	20	3,3560	3,2417	3,1556

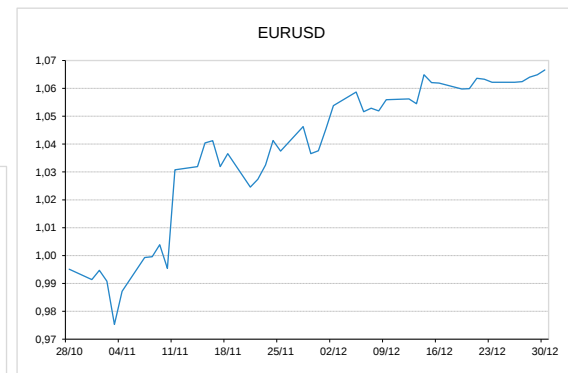
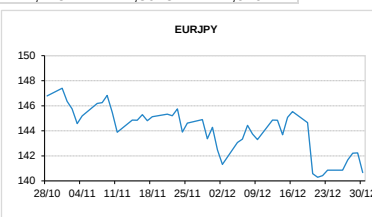


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	84,06	0,60	-2,93	OT 2Y	2,776	0,12	60,70
JETFUEL	999,95	-6,58	44,64	OT 5Y	2,957	0,11	64,00
DIESEL	964,00	-8,50	24,01	OT 10Y	3,579	0,14	70,20
COBRE	8.430,00	-25,00	380,50	BUND 10Y	2,283	10,27	67,10
ZINCO	2.998,75	-21,25	58,25	SCHATZ 2Y	3,161	6,53	53,90
OURO	1.814,71	-0,20	46,19	T-NOTE 10Y	4,488	4,19	16,50
TRIGO	791,50	17,50	-4,00	T-NOTE 2Y	4,676	6,10	9,30
LICENÇA C02	82,06	-2,34	-6,11	GILT 10Y	4,012	-1,35	60,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0666	0,16%	2,79%	1,0733	1,0790	1,0882
EUR/GBP	0,88693	-0,16%	-2,49%	0,8905	0,8937	0,8995
EUR/JPY	140,66	1,12%	2,57%	140,65	140,64	140,62
EUR/CHF	0,9885	-0,45%	-0,47%	0,9849	0,9806	0,9718
EUR/BRL	5,6476	-0,31%	-4,38%	5,7786	5,9124	6,1516
EUR/PLN	4,6786	-0,03%	-0,17%	4,7454	4,8078	4,9291



FIXINGS CONTRA USD e EUR

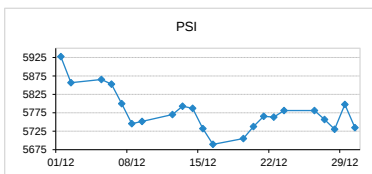
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0666	0,8869	140,66	0,9885	11,1440	7,4361	1,4456	1,57238	5,6476	10,5290
USD	0,9375	-	0,8315	132,025	0,9254	10,4257	6,9718	1,3556	1,4750	5,2862	9,8592

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,990	-1,03	19,45
BCP	0,147	-1,21	4,19
CORT. AMORIM	8,740	-1,24	-21,62
CTT	3,075	-0,16	-32,49
EDP	4,649	-1,77	-3,77
EDP R	20,600	-1,53	-5,80
GALP	12,635	-0,47	48,53
GREENVOLT	7,820	-2,74	25,92
J MARTINS	20,260	-0,59	0,90
MOTA ENGIL	1,168	-1,19	-7,19
NAVIGATOR	3,442	-1,03	8,82
NOS	3,786	-1,46	11,09
REN	2,525	-0,98	-0,79
SEMAPA	12,380	-1,28	16,45
SONAE SGPS	0,936	-0,32	-6,78

MAIORES GANHOS/PERDAS

Título	Variação %
SEMAPA	-1,28
NOS	-1,46
EDP R	-1,53
EDP	-1,77
GREENVOLT	-2,74



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.731,71	-1,09%	2,97%	6.370,78	5.128,86
CAC40	6.473,15	-1,35%	-9,35%	7.384,86	5.628,42
ESTX 50 PR	3.793,02	-1,37%	-11,65%	4.395,78	3.249,57
XTRA DAX	13.923,59	-1,05%	-12,35%	16.285,35	11.862,84
S&P 500	3.813,04	-0,91%	-19,97%	4.818,62	3.491,58
IBEX 35	8.227,70	-1,05%	-5,54%	8.992,70	7.189,60
NIKKEI 225	26.094,50	0,00%	-9,37%	29.388,16	24.681,74

