

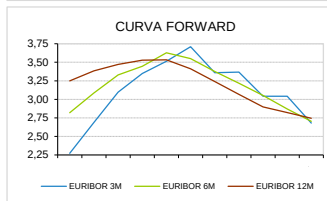
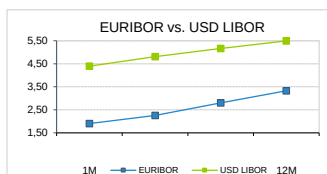
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

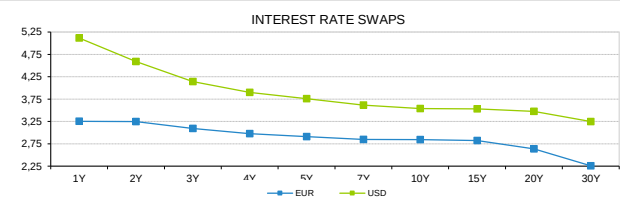
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9040	1	39	1M	4,3951	1	18	3,4883	0,7500
3M	2,2540	8	26	3M	4,8117	2	9	3,7876	0,9800
6M	2,8050	3	36	6M	5,1654	3	-2	4,0786	1,1900
12M	3,3280	3	46	12M	5,4934	4	-2	4,3685	1,5200

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2522	1	45	3,2528	2,6228	2,6669
2Y	3,2465	-3	42	3,0083	2,6230	2,6810
3Y	3,0923	-4	38	2,8850	2,6420	2,7128
4Y	2,9780	-6	35	2,8200	2,6510	2,7460
5Y	2,9098	-7	33	2,7920	2,6755	2,7750
7Y	2,8478	-8	32	2,7765	2,7300	2,8130
10Y	2,8447	-9	31	2,8080	2,7690	2,7700
15Y	2,8207	-9	32	2,7580	2,6287	2,5223
20Y	2,6359	-9	33	2,5528	2,3958	2,2700
30Y	2,2578	-8	37	2,1780	2,0328	1,9158

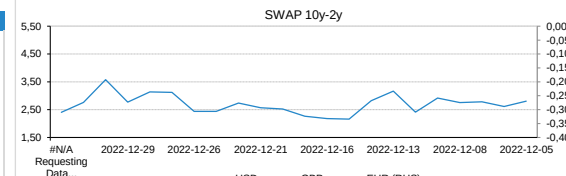
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,50
EUA	4,50
Reino Unido	3,50
Japão	0,10
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1161	-8	-2	4,3168	3,0910	3,2037
2Y	4,5894	-16	-10	3,5980	3,1065	3,2200
3Y	4,1424	-18	-9	3,4340	3,1460	3,2310
4Y	3,9002	-17	-6	3,3590	3,1660	3,2487
5Y	3,7582	-16	-5	3,3340	3,1826	3,2779
7Y	3,6151	-15	-1	3,3120	3,2315	3,3335
10Y	3,5370	-13	1	3,3406	3,3040	3,3823
15Y	3,5306	-11	3	3,3760	3,3190	3,3160
20Y	3,4758	-9	4	3,3090	3,3595	3,2068
30Y	3,2478	-8	7	3,1185	3,0073	2,9442

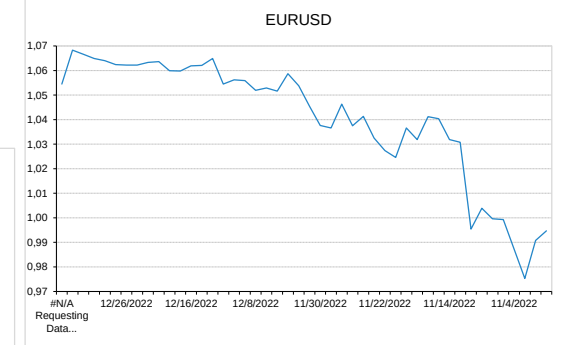
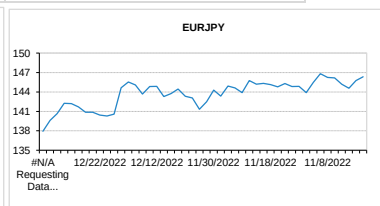
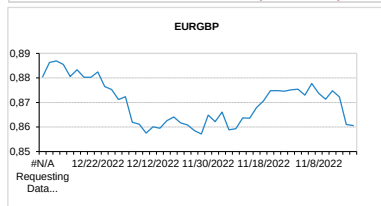


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	79,70	1,01	0,03	OT 2Y	2,752	-0,04	57,10
JETFUEL	923,24	7,87	2,11	OT 5Y	2,701	-0,07	63,00
DIESEL	880,85	3,97	-5,37	OT 10Y	3,211	-0,10	62,30
COBRE	8.439,50	122,50	-16,50	BUND 10Y	1,879	-11,53	55,20
ZINCO	3.023,75	11,25	-109,75	SCHATZ 2Y	2,985	-6,26	48,80
OURO	1.861,21	27,22	89,64	T-NOTE 10Y	4,255	-12,39	23,10
TRIGO	748,75	2,00	19,75	T-NOTE 2Y	4,526	-16,47	18,30
LICENÇA C02	77,58	-1,25	-13,73	GILT 10Y	3,675	-13,48	57,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,05	-0,95%	-0,15%	1,0565	1,0620	1,0716
EUR/GBP	0,88475	-0,19%	-2,61%	0,8882	0,8911	0,8968
EUR/JPY	141,3	-0,25%	1,44%	141,29	141,28	141,26
EUR/CHF	0,9873	-0,16%	-0,01%	0,9836	0,9792	0,9701
EUR/BRL	5,5752	1,01%	-1,63%	5,7081	5,8305	6,0771
EUR/PLN	4,7016	-0,34%	-0,10%	4,7615	4,8129	4,9111



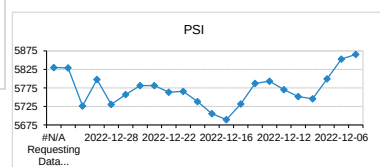
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0500	0,8848	141,30	0,9873	11,2069	7,4377	1,4285	1,54649	5,5752	10,6358
USD	0,9432	-	0,83	132,415	0,9310	10,5738	7,0149	1,3482	1,4617	5,2510	10,0346

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,030	0,20	0,50
BCP	0,173	1,05	18,17
CORT. AMORIM	8,760	-0,45	0,46
CTT	3,260	1,09	5,84
EDP	4,794	0,57	2,96
EDP R	20,100	0,00	-2,33
GALP	12,625	0,08	0,12
GREENVOLT	7,680	0,13	-1,54
J MARTINS	21,140	0,76	4,76
MOTA ENGIL	1,224	0,99	4,62
NAVIGATOR	3,476	0,17	0,64
NOS	3,890	-0,26	2,80
REN	2,535	0,40	0,60
SEMAPA	12,560	-0,16	1,62
SONAE SGPS	0,970	0,62	3,69

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	1,09
BCP	1,05
MOTA ENGIL	0,99
J MARTINS	0,76
SONAE SGPS	0,62
SEMAPA	-0,16
NOS	-0,26
CORT. AMORIM	-0,45



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.903,99	0,39%	3,11%	6.370,78	5.128,86
CAC40	6.855,32	1,39%	5,89%	7.316,06	5.628,42
ESTX 50 PR	4.014,76	1,40%	5,83%	4.372,45	3.249,57
XTRA DAX	14.605,00	1,17%	4,89%	16.156,56	11.862,84
S&P 500	3.866,47	1,54%	0,71%	4.748,83	3.491,58
IBEX 35	8.694,00	1,00%	5,65%	8.992,70	7.189,60
NIKKEI 225	25.973,85	0,59%	-0,46%	29.222,77	24.681,74

