

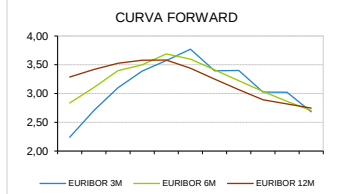
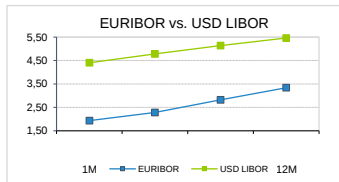
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

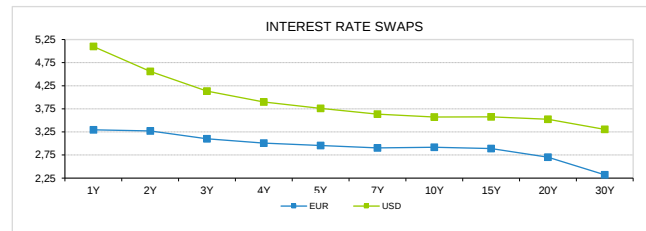
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9350	4	33	1M	4,4043	0	13	3,5310	0,7500
3M	2,2840	1	28	3M	4,7826	-3	5	3,8312	1,0100
6M	2,8200	1	35	6M	5,1410	-6	0	4,1120	1,1900
12M	3,3380	1	48	12M	5,4619	-10	-4	4,3905	1,4800

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2957	4	42	3,2559	2,7090	2,7393
2Y	3,2727	3	34	3,0080	2,7280	2,7645
3Y	3,1013	2	26	2,9080	2,7300	2,8000
4Y	3,0089	4	25	2,8700	2,7445	2,8330
5Y	2,9570	4	25	2,8460	2,7698	2,8641
7Y	2,9058	5	26	2,8410	2,8230	2,8930
10Y	2,9164	5	29	2,8782	2,8520	2,8455
15Y	2,8892	5	33	2,8237	2,7060	2,5907
20Y	2,7034	4	33	2,6166	2,4710	2,3383
30Y	2,3219	4	40	2,2410	2,1007	1,9780

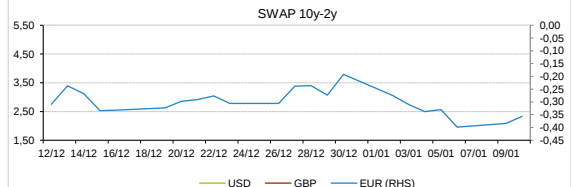
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,50
EUA	4,50
Reino Unido	3,50
Japão	0,10
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0991	3	-4	3,9836	3,1150	3,2055
2Y	4,5607	5	-12	3,6097	3,1473	3,2827
3Y	4,1332	7	-11	3,4574	3,1831	3,2965
4Y	3,8970	7	-9	3,3270	3,2114	3,3020
5Y	3,7593	7	-8	3,3648	3,2180	3,3558
7Y	3,6335	9	-5	3,3524	3,1635	3,3830
10Y	3,5737	10	-2	3,3858	3,3480	3,4360
15Y	3,5750	10	1	3,4221	3,3818	3,3920
20Y	3,5240	10	3	3,3700	3,3316	3,2785
30Y	3,3048	10	8	3,1777	3,0698	3,0071

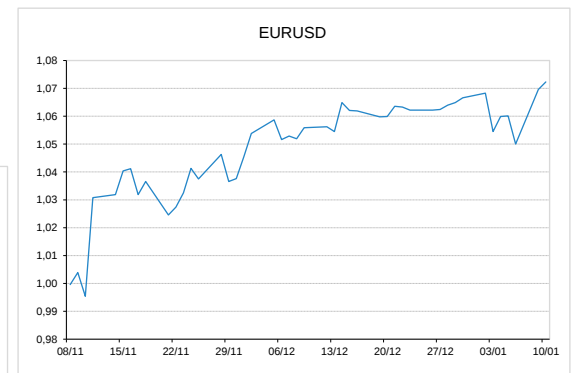
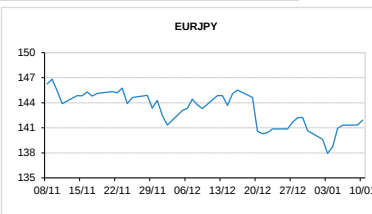
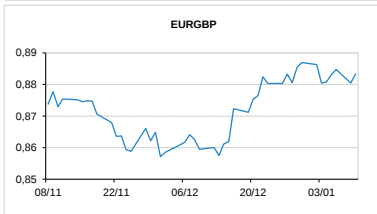


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	80,19	0,54	3,59	OT 2Y	2,750	0,00	48,60
JETFUEL	940,67	5,13	79,91	OT 5Y	2,770	0,05	45,60
DIESEL	898,97	7,39	73,48	OT 10Y	3,253	0,06	39,20
COBRE	8.798,50	270,00	316,50	BUND 10Y	1,984	8,51	39,80
ZINCO	3.220,25	182,50	-37,75	SCHATZ 2Y	3,045	5,26	43,30
OURO	1.873,48	1,66	76,16	T-NOTE 10Y	4,276	8,20	2,10
TRIGO	734,50	-7,00	0,25	T-NOTE 2Y	4,507	7,29	-2,30
LICENÇA C02	80,83	-0,62	-10,60	GILT 10Y	3,793	6,57	43,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0723	0,25%	1,52%	1,0788	1,0843	1,0936
EUR/GBP	0,8833	-0,32%	-2,63%	0,8867	0,8896	0,8950
EUR/JPY	141,92	-0,40%	2,07%	141,91	141,90	141,88
EUR/CHF	0,9902	-0,14%	-0,38%	0,9865	0,9820	0,9725
EUR/BRL	5,597	0,82%	-0,37%	5,7274	5,8506	6,1012
EUR/PLN	4,6904	0,11%	0,03%	4,7529	4,8095	4,9145



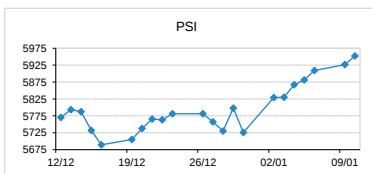
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0723	0,8833	141,92	0,9902	11,1980	7,4373	1,4419	1,56019	5,5970	10,7241
USD	0,9322	-	0,8233	132,16	0,9230	10,4282	6,9329	1,3436	1,4534	5,2259	9,9961

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,996	-0,18	-0,18
BCP	0,179	2,87	22,40
CORT. AMORIM	8,920	0,56	2,29
CTT	3,250	-0,46	5,52
EDP	4,781	0,27	2,68
EDP R	20,770	2,42	0,92
GALP	12,545	-0,28	-0,52
GREENVOLT	7,750	1,57	-0,64
J MARTINS	21,360	-0,74	5,85
MOTA ENGIL	1,290	-2,27	10,26
NAVIGATOR	3,474	0,06	0,58
NOS	3,906	0,57	3,22
REN	2,535	-0,39	0,60
SEMAPA	12,600	0,00	1,94
SONAE SGPS	0,964	-0,87	3,05

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	2,87
EDP R	2,42
GREENVOLT	1,57
NOS	0,57
CORT. AMORIM	0,56
REN	-0,39
CTT	-0,46
J MARTINS	-0,74
SONAE SGPS	-0,87
MOTA ENGIL	-2,27



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.952,40	0,43%	3,95%	6.370,78	5.128,86
CAC40	6.869,14	-0,55%	6,11%	7.250,24	5.628,42
ESTX 50 PR	4.057,46	-0,27%	6,95%	4.335,49	3.249,57
XTRA DAX	14.774,60	-0,12%	6,11%	16.090,29	11.862,84
S&P 500	3.892,60	-0,01%	1,36%	4.748,83	3.491,58
IBEX 35	8.719,80	0,29%	5,96%	8.992,70	7.189,60
NIKKEI 225	26.175,56	0,78%	0,31%	29.222,77	24.681,74

