

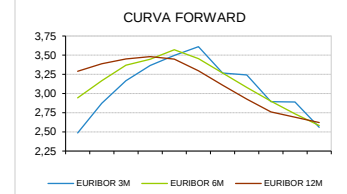
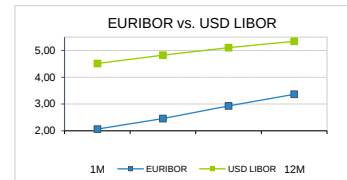
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

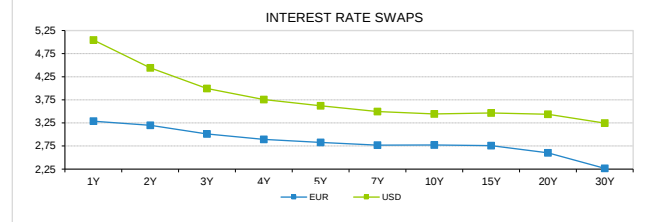
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,0640	1	15	1M	4,5160	1	13	3,7514	0,7500
3M	2,4580	-4	32	3M	4,8219	0	10	3,9531	1,0300
6M	2,9280	1	23	6M	5,1086	1	-4	4,1780	1,2800
12M	3,3630	1	13	12M	5,3440	0	-10	4,3295	1,4500

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2873	-1	3	3,1120	2,5220	2,5850
2Y	3,1990	-2	-16	2,8690	2,5369	2,6033
3Y	3,0131	-1	-24	2,7570	2,5470	2,6370
4Y	2,8946	-1	-29	2,7050	2,5680	2,6720
5Y	2,8290	-1	-31	2,6820	2,5950	2,7030
7Y	2,7693	0	-31	2,6780	2,6520	2,7440
10Y	2,7714	0	-28	2,7180	2,6990	2,7183
15Y	2,7603	1	-23	2,6910	2,5910	2,5063
20Y	2,6033	1	-20	2,5177	2,3890	2,2850
30Y	2,2665	3	-12	2,1880	2,0670	1,9660

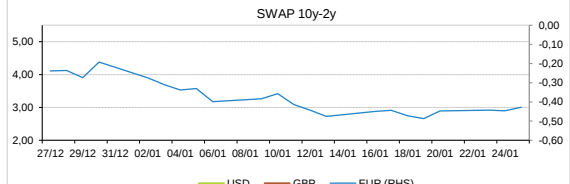
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,50
EUA	4,50
Reino Unido	3,50
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0450	-3	0	3,8092	2,9935	3,0770
2Y	4,4422	-1	-16	3,4110	3,0169	3,1413
3Y	3,9948	0	-23	3,2875	3,0270	3,1460
4Y	3,7574	0	-26	3,2100	3,0759	3,1994
5Y	3,6220	1	-28	3,2031	3,1005	3,2380
7Y	3,4954	2	-29	3,1835	3,1275	3,2965
10Y	3,4450	3	-27	3,2290	3,2586	3,3025
15Y	3,4640	3	-24	3,3143	3,2943	3,2740
20Y	3,4365	4	-21	3,2320	3,2350	3,1685
30Y	3,2457	4	-15	3,0990	2,9830	2,9275

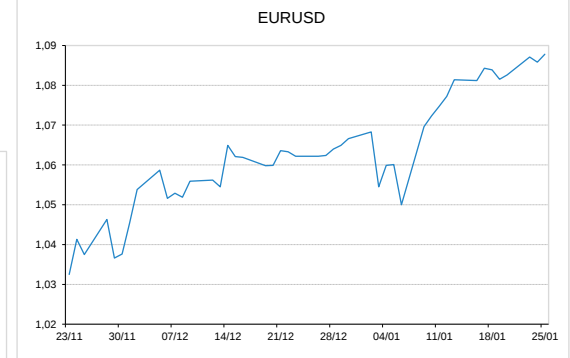
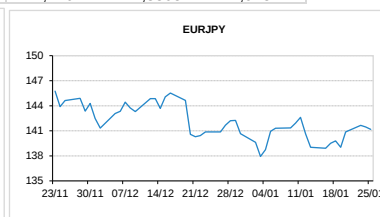


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	86,81	0,68	2,31	OT 2Y	2,684	0,03	9,40
JETFUEL	1,078,54	-36,71	90,54	OT 5Y	2,558	0,00	-27,70
DIESEL	1,006,69	-33,04	53,55	OT 10Y	3,030	0,02	-37,20
COBRE	9,335,00	-41,50	965,00	BUND 10Y	1,777	-0,45	-31,40
ZINCO	3,443,75	9,00	466,25	SCHATZ 2Y	2,905	-1,75	-19,60
OURO	1,934,59	-2,78	136,39	T-NOTE 10Y	4,155	0,71	-21,70
TRIGO	741,00	6,50	-35,00	T-NOTE 2Y	4,437	-1,21	-7,20
LICENÇA C02	84,66	2,99	-4,71	GILT 10Y	3,387	-3,70	-53,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0878	0,18%	2,41%	1,0940	1,0993	1,1091
EUR/GBP	0,88248	0,14%	-0,25%	0,8857	0,8886	0,8937
EUR/JPY	141,17	0,21%	-0,22%	141,16	141,15	141,12
EUR/CHF	1,0021	0,22%	-0,99%	0,9982	0,9937	0,9842
EUR/BRL	5,5445	0,94%	0,11%	5,6691	5,7931	6,0392
EUR/PLN	4,7179	-0,11%	-1,56%	4,7767	4,8305	4,9434



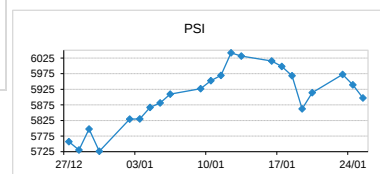
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0878	0,8825	141,17	1,0021	11,1625	7,4386	1,4622	1,53935	5,5445	10,8185
USD	0,9173	-	0,8091	129,58	0,9202	10,2551	6,8233	1,3410	1,4126	5,0743	9,9317

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,622	-1,95	-7,65
BCP	0,188	-1,98	28,21
CORT. AMORIM	8,880	0,11	1,83
CTT	3,500	-1,27	13,64
EDP	4,765	-0,58	2,34
EDP R	20,460	0,94	-0,58
GALP	12,645	-1,21	0,28
GREENVOLT	7,940	-2,93	1,79
J MARTINS	20,000	0,30	-0,89
MOTA ENGIL	1,508	6,95	28,89
NAVIGATOR	3,114	-0,32	-9,84
NOS	3,894	-1,22	2,91
REN	2,575	-1,53	2,18
SEMAPA	12,160	-0,33	-1,62
SONAE SGPS	0,931	-0,80	-0,43

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	6,95
EDP R	0,94
J MARTINS	0,30
CORT. AMORI	0,11
CTT	-1,27
REN	-1,53
ALTRI	-1,95
BCP	-1,98
GREENVOLT	-2,93



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.897,23	-0,71%	2,99%	6.370,78	5.128,86
CAC40	7.042,82	-0,11%	8,79%	7.169,63	5.628,42
ESTX 50 PR	4.148,03	-0,12%	9,34%	4.259,28	3.249,57
XTRA DAX	15.080,31	-0,08%	8,31%	15.736,52	11.862,84
S&P 500	3.973,28	-1,07%	3,51%	4.637,30	3.491,58
IBEX 35	8.953,20	-0,16%	8,80%	8.992,70	7.189,60
NIKKEI 225	27.395,01	0,35%	4,98%	29.222,77	24.681,74

