

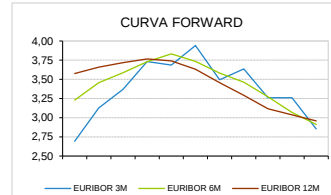
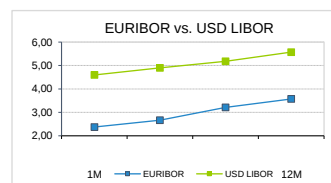
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

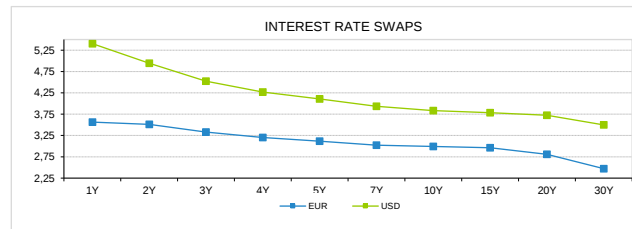
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,3740	-3	39	1M	4,5979	0	13	3,9325	0,9250
3M	2,6670	-4	33	3M	4,9009	2	11	4,0688	1,1700
6M	3,2120	2	33	6M	5,1804	0	7	4,2169	1,4100
12M	3,5720	1	23	12M	5,5731	-1	18	4,3395	1,6800

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5638	1	36	3,4555	2,7900	2,7580
2Y	3,5090	0	42	3,2110	2,7725	2,7670
3Y	3,3312	-1	45	3,0747	2,7550	2,7980
4Y	3,2020	0	45	2,9980	2,7705	2,8275
5Y	3,1172	0	43	2,9520	2,7870	2,8510
7Y	3,0235	-1	39	2,9160	2,8220	2,8880
10Y	2,9920	-2	35	2,9260	2,8670	2,8720
15Y	2,9640	-3	33	2,8920	2,7670	2,6755
20Y	2,8082	-3	33	2,7210	2,5720	2,4620
30Y	2,4720	-3	33	2,3910	2,2580	2,1580

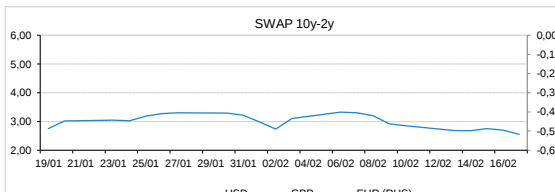
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,00
EUA	4,75
Reino Unido	4,00
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,35
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,4036	1	34	4,5798	3,4280	3,3615
2Y	4,9431	-2	48	4,0493	3,4127	3,4160
3Y	4,5244	-3	50	3,8530	3,4208	3,4410
4Y	4,2686	-4	48	3,7340	3,4180	3,4610
5Y	4,1058	-3	45	3,6861	3,4320	3,5105
7Y	3,9357	-3	39	3,6165	3,4770	3,5230
10Y	3,8347	-3	32	3,6070	3,5204	3,5580
15Y	3,7849	-2	26	3,6209	3,5314	3,5250
20Y	3,7246	-2	24	3,5756	3,4480	3,4020
30Y	3,4981	-2	22	3,3500	3,2259	3,1505

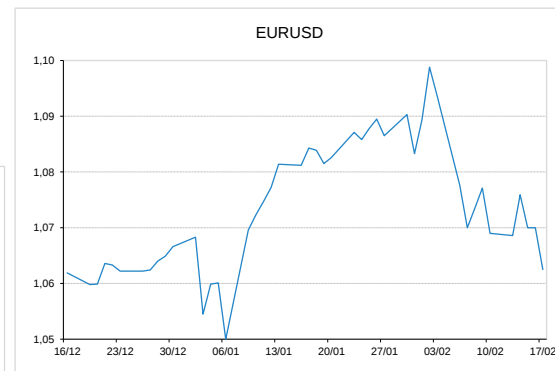
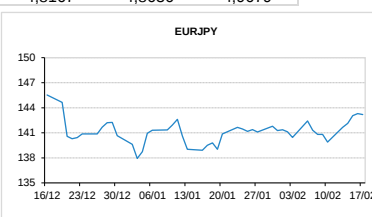


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	82,94	-2,20	-3,15	OT 2Y	2,948	-0,02	37,10
JETFUEL	865,30	-26,30	-149,99	OT 5Y	3,002	-0,02	57,50
DIESEL	826,86	-23,14	-134,68	OT 10Y	3,325	-0,03	43,90
COBRE	9.055,00	165,50	-81,50	BUND 10Y	2,087	-4,19	48,10
ZINCO	3.011,75	-14,25	-300,75	SCHATZ 2Y	3,199	-1,26	36,90
OURO	1.839,36	2,99	-69,33	T-NOTE 10Y	4,508	-0,18	45,80
TRIGO	781,00	4,75	22,00	T-NOTE 2Y	4,946	1,02	62,90
LICENÇA C02	96,08	-1,46	16,52	GILT 10Y	3,679	1,66	27,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0625	-0,70%	-2,01%	1,0681	1,0733	1,0838
EUR/GBP	0,88888	-0,01%	-0,33%	0,8918	0,8940	0,8982
EUR/JPY	143,18	0,09%	-2,57%	143,17	143,16	143,13
EUR/CHF	0,9894	-0,13%	0,53%	0,9852	0,9804	0,9709
EUR/BRL	5,529	0,79%	-0,35%	5,6515	5,7720	6,0048
EUR/PLN	4,7615	0,13%	-1,29%	4,8167	4,8636	4,9679



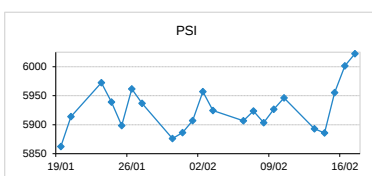
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0625	0,8889	143,18	0,9894	11,1781	7,4460	1,4403	1,55531	5,5290	11,0031
USD	0,9378	-	0,8335	134,325	0,9277	10,4840	6,9827	1,3493	1,4589	5,1894	10,3160

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,624	1,14	-7,61
BCP	0,207	1,37	41,67
CORT. AMORIM	9,590	0,10	9,98
CTT	3,735	-0,40	21,27
EDP	4,705	1,49	1,05
EDP R	19,890	-0,75	-3,35
GALP	11,655	-2,43	-7,57
GREENVOLT	7,400	-0,27	-5,13
J MARTINS	20,300	0,30	0,59
MOTA ENGIL	1,956	-1,71	67,18
NAVIGATOR	3,370	3,12	-2,43
NOS	4,230	0,67	11,79
REN	2,565	0,98	1,79
SEMAPA	13,340	1,06	7,93
SONAE SGPS	1,022	0,89	9,30

MAIORES GANHOS/PERDAS	
Título	Variação %
NAVIGATOR	3,12
EDP	1,49
BCP	1,37
ALTRI	1,14
SEMAPA	1,06
GREENVOLT	-0,27
CTT	-0,40
EDP R	-0,75
MOTA ENGIL	-1,71
GALP	-2,43



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.022,54	0,35%	5,18%	6.370,78	5.128,86
CAC40	7.347,72	-0,25%	13,50%	7.387,29	5.628,42
ESTX 50 PR	4.274,92	-0,52%	12,69%	4.316,17	3.249,57
XTRA DAX	15.482,00	-0,33%	11,19%	15.658,56	11.862,84
S&P 500	4.054,79	-0,88%	5,60%	4.637,30	3.491,58
IBEX 35	9.333,00	0,06%	13,41%	9.363,10	7.189,60
NIKKEI 225	27.513,13	-0,66%	5,44%	29.222,77	24.681,74

