

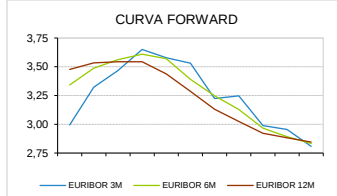
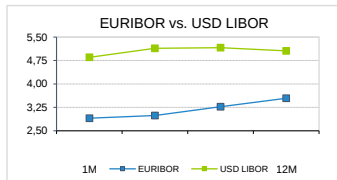
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

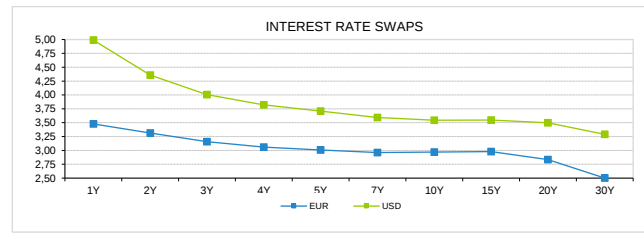
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,9040	0	43	1M	4,8523	2	19	4,1626	1,0000
3M	2,9900	-2	25	3M	5,1431	4	18	4,2695	1,4000
6M	3,2690	3	-2	6M	5,1611	17	-11	4,4087	1,5800
12M	3,5420	7	-18	12M	5,0611	25	-63	4,4459	1,7600

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4775	4	-24	3,1420	2,7400	2,8270
2Y	3,3123	5	-46	3,0023	2,7625	2,8415
3Y	3,1590	5	-45	2,9130	2,7800	2,8680
4Y	3,0601	4	-41	2,8820	2,8010	2,8975
5Y	3,0070	2	-37	2,8719	2,8240	2,9280
7Y	2,9620	3	-31	2,8760	2,8780	2,9700
10Y	2,9690	3	-26	2,9240	2,9330	2,9645
15Y	2,9780	3	-23	2,9198	2,8400	2,7585
20Y	2,8340	3	-21	2,7535	2,6370	2,5334
30Y	2,5010	4	-21	2,4260	2,3175	2,2235

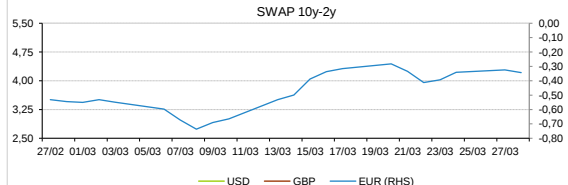
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,50
EUA	5,00
Reino Unido	4,25
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,60
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,9902	3	-55	3,6959	3,2230	3,1920
2Y	4,3593	5	-81	3,4710	3,2193	3,1375
3Y	4,0075	5	-73	3,3920	3,0570	3,2610
4Y	3,8218	5	-64	3,3470	3,2245	3,3143
5Y	3,7100	4	-56	3,3145	3,2430	3,3475
7Y	3,5945	3	-48	3,2895	3,2900	3,3730
10Y	3,5443	2	-39	3,3485	3,3820	3,4230
15Y	3,5483	0	-32	3,4040	3,3837	3,3810
20Y	3,4995	0	-28	3,3520	3,3170	3,2490
30Y	3,2898	0	-23	3,1460	3,0710	2,9984

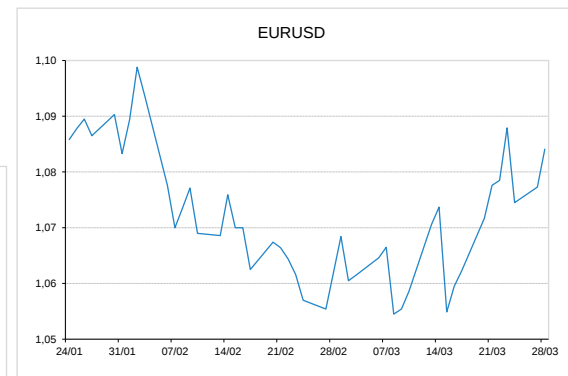
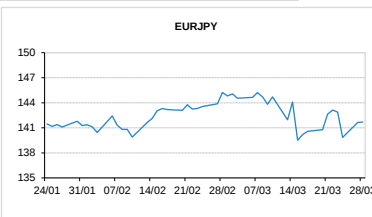
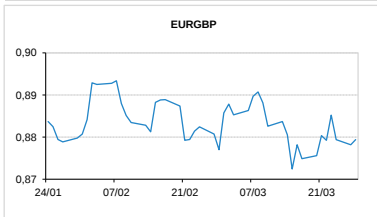


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,95	0,83	-4,50	OT 2Y	2,683	0,08	-40,10
JETFUEL	826,35	8,74	-52,51	OT 5Y	2,752	0,06	-38,70
DIESEL	805,87	10,70	-36,18	OT 10Y	3,154	0,06	-26,40
COBRE	8.989,00	42,50	162,00	BUND 10Y	1,981	7,23	-28,60
ZINCO	2.929,99	21,74	-66,51	SCHATZ 2Y	2,888	7,73	-47,70
OURO	1.968,18	11,51	141,26	T-NOTE 10Y	4,185	3,19	-38,10
TRIGO	701,00	3,00	-4,50	T-NOTE 2Y	4,257	7,25	-77,10
LICENÇA C02	89,55	2,14	-10,25	GILT 10Y	3,540	11,52	-39,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0841	0,63%	2,09%	1,0898	1,0944	1,1018
EUR/GBP	0,87938	-0,14%	-0,27%	0,8825	0,8854	0,8910
EUR/JPY	141,69	-0,04%	2,50%	141,68	141,67	141,64
EUR/CHF	0,9968	-0,81%	-0,03%	0,9921	0,9878	0,9808
EUR/BRL	5,6034	0,21%	-1,14%	5,7249	5,8462	6,0621
EUR/PLN	4,6776	0,19%	0,58%	4,7281	4,7744	4,8601



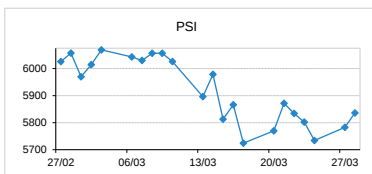
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0841	0,8794	141,69	0,9968	11,2129	7,4507	1,4765	1,6166	5,6034	11,2404
USD	0,9231	-	0,8112	130,965	0,9211	10,3528	6,8775	1,3628	1,4926	5,1793	10,3964

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,666	2,50	-6,77
BCP	0,190	0,53	30,05
CORT. AMORIM	9,940	0,30	13,99
CTT	3,515	1,59	14,12
EDP	4,813	0,23	3,37
EDP R	20,040	0,10	-2,62
GALP	10,260	3,41	-18,64
GREENVOLT	6,140	1,66	-21,28
J MARTINS	20,540	0,79	1,78
MOTA ENGIL	1,528	0,79	30,60
NAVIGATOR	3,260	0,87	-5,62
NOS	4,148	-0,34	9,62
REN	2,680	0,75	6,35
SEMAPA	13,740	1,93	11,17
SONAE SGPS	0,982	0,56	4,97
IBERSOL	6,300	-2,17	14,13

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	3,41
ALTRI	2,50
SEMAPA	1,93
GREENVOLT	1,66
CTT	1,59
NOS	-0,34
IBERSOL	-2,17



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.835,62	0,92%	1,91%	6.370,78	5.128,86
CAC40	7.088,34	0,14%	9,49%	7.401,15	5.628,42
ESTX 50 PR	4.168,21	0,09%	9,87%	4.324,27	3.249,57
XTRA DAX	15.142,02	0,09%	8,75%	15.706,37	11.862,84
S&P 500	3.973,11	-0,12%	3,47%	4.637,30	3.491,58
IBEX 35	8.942,20	0,41%	8,67%	9.528,30	7.189,60
NIKKEI 225	27.518,25	0,15%	5,46%	29.222,77	25.520,23

