

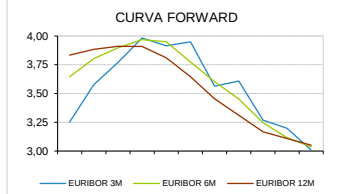
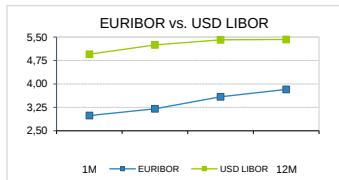
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

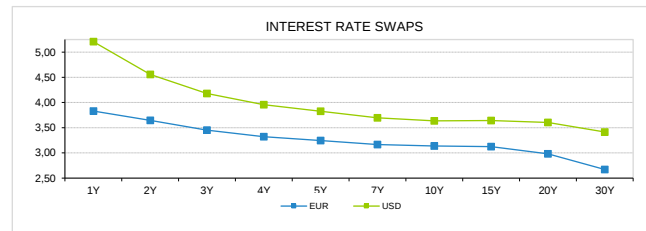
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,9870	2	34	1M	4,9527	0	18	4,2328	1,2600
3M	3,2050	1	46	3M	5,2504	-1	25	4,4120	1,4900
6M	3,5870	3	53	6M	5,4113	2	36	4,5809	1,5700
12M	3,8250	3	45	12M	5,4256	1	39	4,6853	1,9050

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8310	5	58	3,4530	2,9100	2,9310
2Y	3,6467	5	50	3,2560	2,9140	2,9435
3Y	3,4537	5	41	3,1435	2,9250	2,9655
4Y	3,3225	5	36	3,0890	2,9285	2,9905
5Y	3,2465	4	32	3,0610	2,9447	3,0125
7Y	3,1657	4	30	3,0400	2,9850	3,0560
10Y	3,1372	5	27	3,0600	3,0325	3,0505
15Y	3,1245	3	26	3,0439	2,9490	2,8660
20Y	2,9815	2	28	2,8910	2,7660	2,6677
30Y	2,6716	1	34	2,5900	2,4730	2,3790

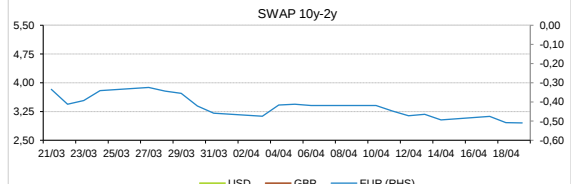
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,50
EUA	5,00
Reino Unido	4,25
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,60
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,2076	4	42	3,8820	3,2340	3,2870
2Y	4,5587	6	30	3,6352	3,2320	3,3203
3Y	4,1781	7	19	3,4530	3,2665	3,3397
4Y	3,9584	6	15	3,4160	3,2410	3,3750
5Y	3,8279	6	14	3,3815	3,2450	3,4069
7Y	3,6951	6	13	3,3750	3,3120	3,4140
10Y	3,6349	5	12	3,4405	3,4373	3,4815
15Y	3,6436	5	13	3,4765	3,4670	3,4620
20Y	3,6053	4	16	3,4235	3,4090	3,3695
30Y	3,4154	4	20	3,2680	3,1928	3,1319

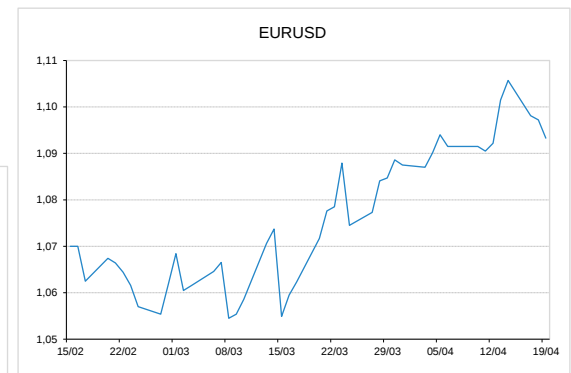
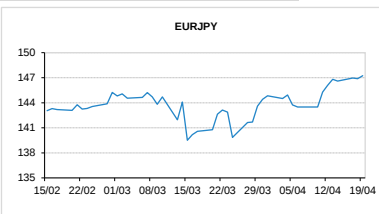
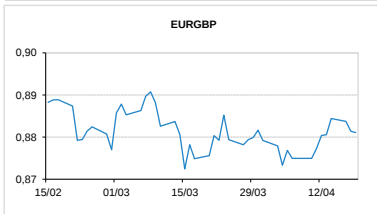


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	83,52	-1,25	10,75	OT 2Y	2,938	0,12	47,90
JETFUEL	805,66	-6,72	0,92	OT 5Y	2,963	0,06	39,50
DIESEL	771,35	-7,05	-20,85	OT 10Y	3,350	0,04	33,90
COBRE	9.002,50	48,00	432,50	BUND 10Y	2,236	5,26	42,20
ZINCO	2.878,50	37,50	-23,50	SCHATZ 2Y	3,259	7,56	60,50
OURO	1.989,17	-16,28	-0,08	T-NOTE 10Y	4,266	5,53	12,50
TRIGO	698,25	-11,25	-21,25	T-NOTE 2Y	4,511	6,89	40,90
LICENÇA C02	94,35	-0,96	7,06	GILT 10Y	4,005	15,30	64,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0933	-0,36%	2,02%	1,0987	1,1032	1,1102
EUR/GBP	0,88108	0,04%	-0,62%	0,8839	0,8868	0,8927
EUR/JPY	147,24	-0,24%	-4,39%	147,23	147,21	147,18
EUR/CHF	0,9840	-0,06%	1,25%	0,9791	0,9741	0,9655
EUR/BRL	5,5296	-1,06%	1,54%	5,6489	5,7630	5,9670
EUR/PLN	4,6190	0,03%	1,87%	4,6663	4,7110	4,7946



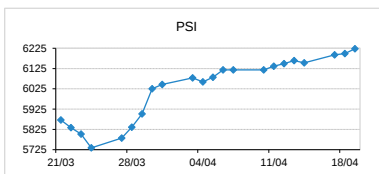
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0933	0,8811	147,24	0,9840	11,3310	7,4519	1,4726	1,63097	5,5296	11,5948
USD	0,9125	-	0,8032	134,615	0,8984	10,3296	6,7998	1,3437	1,4878	5,0342	10,5572

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,836	0,33	-3,38
BCP	0,230	0,26	56,97
CORT. AMORIM	10,200	0,79	16,97
CTT	3,695	0,00	19,97
EDP	5,140	3,01	10,40
EDP R	20,230	0,75	-1,70
GALP	10,835	-0,96	-14,08
GREENVOLT	6,350	-0,08	-18,59
J MARTINS	22,180	0,54	9,91
MOTA ENGIL	2,040	6,14	74,36
NAVIGATOR	3,402	0,59	-1,51
NOS	4,054	-8,24	7,14
REN	2,690	0,56	6,75
SEMAPA	14,220	0,85	15,05
SONAE SGPS	1,042	0,39	11,44
IBERSOL	6,500	-1,52	17,75

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	6,14
EDP	3,01
SEMAPA	0,85
CORT. AMORI	0,79
EDP R	0,75
GREENVOLT	-0,08
GALP	-0,96
IBERSOL	-1,52
NOS	-8,24



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.222,32	0,38%	8,67%	6.370,78	5.128,86
CAC40	7.549,44	0,21%	16,62%	7.559,35	5.628,42
ESTX 50 PR	4.393,57	-0,01%	15,81%	4.407,74	3.249,57
XTRA DAX	15.895,20	0,08%	14,16%	15.916,28	11.862,84
S&P 500	4.143,05	-0,29%	7,90%	4.512,94	3.491,58
IBEX 35	9.491,30	0,74%	15,34%	9.528,30	7.189,60
NIKKEI 225	28.606,76	-0,18%	9,63%	29.222,77	25.520,23

