

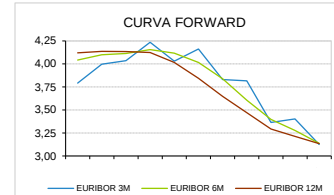
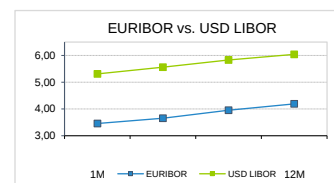
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

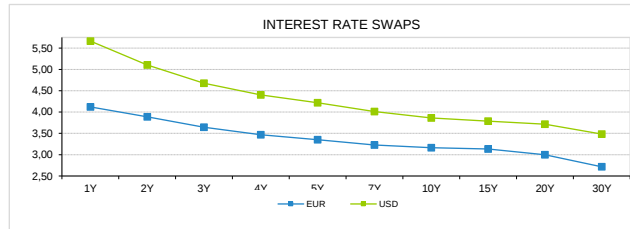
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,4570	0	14	1M	5,3109	0	9	5,0577	1,6955
3M	3,6570	-2	18	3M	5,5627	0	2	5,3760	1,7775
6M	3,9550	2	20	6M	5,8307	0	17	5,7427	1,8600
12M	4,1910	1	25	12M	6,0414	8	31	6,1413	2,1150

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1205	-2	25	3,6455	2,8951	2,8720
2Y	3,8895	-8	31	3,3930	2,8745	2,8840
3Y	3,6450	-9	31	3,2327	2,9045	2,9050
4Y	3,4660	-9	29	3,1440	2,8790	2,9265
5Y	3,3510	-9	27	3,0920	2,8940	2,9513
7Y	3,2263	-9	23	3,0460	3,0000	2,9950
10Y	3,1640	-9	18	3,0482	2,9788	2,9970
15Y	3,1320	-7	12	3,0300	2,9100	2,8456
20Y	3,0000	-6	9	2,8915	2,7563	2,6720
30Y	2,7160	-5	7	2,5685	2,5043	2,4268

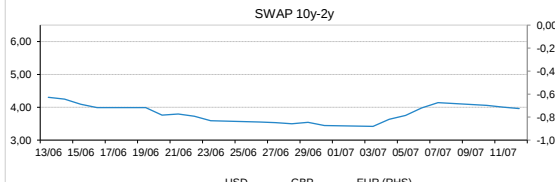
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,00
EUA	5,25
Reino Unido	5,00
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,10
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,6650	-1	30	4,5220	3,5152	3,4360
2Y	5,1030	1	50	4,1491	3,4751	3,4277
3Y	4,6760	2	50	3,9543	3,4523	3,4315
4Y	4,4010	3	44	3,8303	3,4419	3,4420
5Y	4,2190	3	38	3,7584	3,4501	3,4530
7Y	4,0120	2	29	3,6632	3,4599	3,4918
10Y	3,8605	0	18	3,6300	3,5032	3,5289
15Y	3,7880	-1	10	3,6174	3,5029	3,4994
20Y	3,7150	-4	6	3,5599	3,4242	3,3731
30Y	3,4830	-3	2	3,3400	3,1997	3,1228

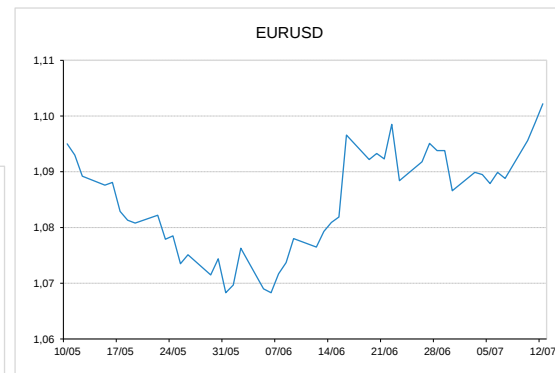
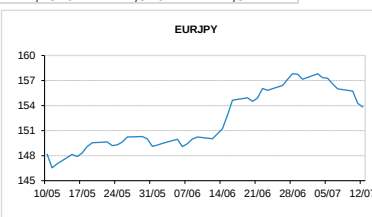
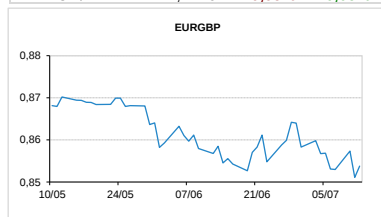


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	80,03	0,63	8,21	OT 2Y	3,071	-0,08	30,20
JETFUEL	798,95	4,87	63,32	OT 5Y	3,095	-0,12	31,80
DIESEL	759,20	8,37	59,58	OT 10Y	3,298	-0,11	23,40
COBRE	8 337,50	-50,00	-49,00	BUND 10Y	2,364	-10,56	20,20
ZINCO	2 343,09	5,09	-62,66	SCHATZ 2Y	3,474	-8,13	33,10
OURO	1 955,74	23,51	-2,10	T-NOTE 10Y	4,460	-12,26	12,10
TRIGO	649,75	-10,75	3,75	T-NOTE 2Y	4,968	-17,26	25,90
LICENÇA C02	85,91	-0,83	-1,91	GILT 10Y	4,746	-19,36	17,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1022	0,30%	2,39%	1,1073	1,1128	1,1209
EUR/GBP	0,85378	-0,31%	0,35%	0,8576	0,8625	0,8728
EUR/JPY	153,84	0,28%	-2,48%	153,82	153,81	153,78
EUR/CHF	0,9651	0,32%	1,31%	0,9600	0,9547	0,9454
EUR/BRL	5,356	-0,25%	-2,31%	5,4650	5,5571	5,7014
EUR/PLN	4,4426	-0,09%	0,09%	4,4840	4,5267	4,5747



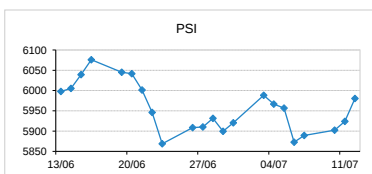
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1022	0,8538	153,84	0,9651	11,5720	7,4522	1,4660	1,63996	5,3560	11,2465
USD	0,8992	-	0,7694	138,43	0,8672	10,3934	6,7012	1,3159	1,4723	4,8075	10,1244

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,188	0,24	-0,44
BCP	0,228	2,66	55,53
CORT. AMORIM	9,940	0,81	13,99
CTT	3,575	0,70	16,07
EDP	4,340	0,39	-6,79
EDP R	17,755	1,63	-13,73
GALP	10,985	0,69	-12,89
GREENVOLT	6,105	2,61	-21,73
J MARTINS	25,680	0,63	27,25
MOTA ENGIL	2,300	0,66	96,58
NAVIGATOR	3,122	0,39	-9,61
NOS	3,410	0,59	-6,45
REN	2,465	-0,20	-2,18
SEMAPA	12,960	-0,31	4,85
SONAE SGPS	0,943	0,96	0,80
IBERSOL	6,740	-0,88	22,10

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	2,66
GREENVOLT	2,61
EDP R	1,63
SONAE SGPS	0,96
CORT. AMORI	0,81
REN	-0,20
SEMAPA	-0,31
IBERSOL	-0,88



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5 980,54	0,95%	4,44%	6 290,49	5 128,86
CAC40	7 333,01	1,57%	13,27%	7 581,26	5 628,42
ESTX 50 PR	4 360,46	1,72%	14,94%	4 420,01	3 249,57
XTRA DAX	16 023,00	1,47%	15,08%	16 427,42	11 862,84
S&P 500	4 469,27	0,69%	16,41%	4 488,34	3 491,58
IBEX 35	9 453,70	1,31%	14,88%	9 658,60	7 189,60
NIKKEI 225	31 943,93	-0,81%	22,42%	33 772,89	25 621,96

