

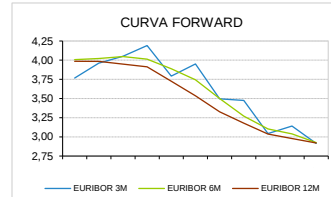
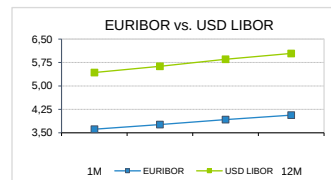
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

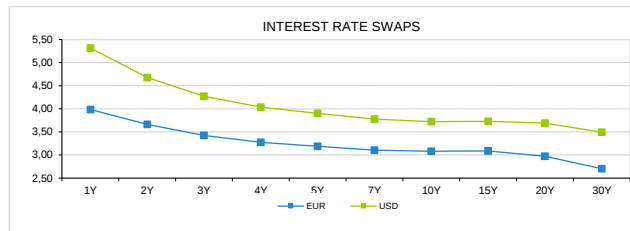
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,6150	-2	19	1M	5,4303	0	14	5,1913	1,7053
3M	3,7650	1	13	3M	5,6290	0	7	5,3315	1,7900
6M	3,9210	-3	-2	6M	5,8558	-1	1	5,5350	1,8040
12M	4,0650	1	-13	12M	6,0414	8	31	5,7473	2,0325

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9858	-3	-15	3,3268	2,8030	2,8617
2Y	3,6632	-4	-29	3,1240	2,8154	2,8787
3Y	3,4230	-6	-31	3,0200	2,8455	2,9000
4Y	3,2750	-7	-29	2,9750	2,8465	2,9260
5Y	3,1892	-8	-26	2,9528	2,8660	2,9590
7Y	3,1065	-10	-22	2,9453	3,0160	3,0423
10Y	3,0817	-11	-17	2,9827	2,9825	3,0265
15Y	3,0875	-12	-11	2,9965	2,9290	2,8820
20Y	2,9756	-12	-8	2,8770	2,7805	2,7070
30Y	2,7035	-12	-5	2,6180	2,5243	2,4528

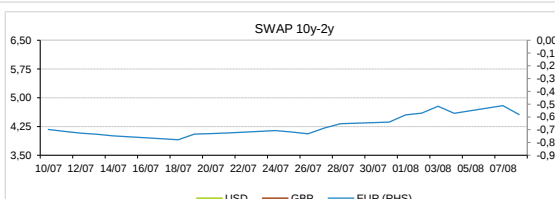
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,25
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	4,10
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,3163	0	-5	4,0150	3,2590	3,4050
2Y	4,6797	0	-11	3,7250	3,2860	3,4230
3Y	4,2747	-2	-13	3,5750	3,3240	3,4470
4Y	4,0386	-3	-13	3,5130	3,3520	3,4760
5Y	3,9034	-5	-12	3,4930	3,3790	3,5040
7Y	3,7771	-6	-8	3,4870	3,4360	3,5600
10Y	3,7209	-8	-2	3,5270	3,5140	3,6170
15Y	3,7298	-8	4	3,5870	3,5590	3,5920
20Y	3,6918	-9	8	3,5600	3,4940	3,4740
30Y	3,4945	-9	13	3,3730	3,2890	3,2400

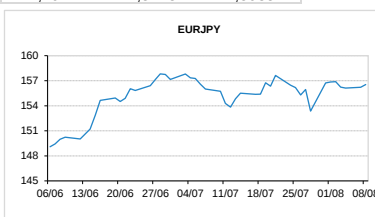
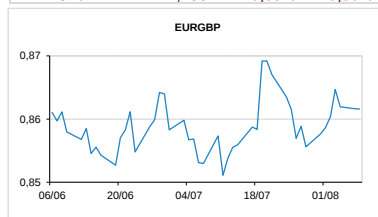


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	85,21	-0,13	7,13	OT 2Y	2,944	-0,06	-14,80
JETFUEL	943,82	-9,98	151,92	OT 5Y	2,952	-0,09	-21,40
DIESEL	895,48	-9,82	142,32	OT 10Y	3,214	-0,13	-15,60
COBRE	8 496,00	-88,00	114,50	BUND 10Y	2,261	-12,65	-19,20
ZINCO	2 513,50	2,00	155,00	SCHATZ 2Y	3,262	-5,05	-23,30
OURO	1 925,51	-11,05	0,46	T-NOTE 10Y	4,566	-3,31	-8,70
TRIGO	654,25	-3,25	4,75	T-NOTE 2Y	5,108	2,06	-7,00
LICENÇA C02	83,97	1,29	-2,19	GILT 10Y	4,633	-9,14	-29,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0944	-0,36%	-0,11%	1,0993	1,1051	1,1142
EUR/GBP	0,86158	0,01%	-0,49%	0,8651	0,8696	0,8789
EUR/JPY	156,55	-0,22%	-0,52%	156,53	156,52	156,49
EUR/CHF	0,9592	0,13%	1,54%	0,9540	0,9487	0,9397
EUR/BRL	5,3714	0,36%	0,34%	5,4744	5,5588	5,7039
EUR/PLN	4,4562	-0,69%	-0,30%	4,4941	4,5415	4,5935



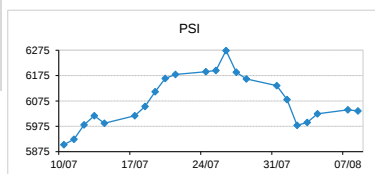
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0944	0,8616	156,55	0,9592	11,7395	7,4514	1,4739	1,68067	5,3714	11,2628
USD	0,9137	-	0,7861	143,145	0,8760	10,7376	6,8080	1,3469	1,5359	4,9219	10,3228

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,200	-0,05	-0,16
BCP	0,242	-3,54	65,51
CORT. AMORIM	10,140	0,60	16,28
CTT	3,445	-0,14	11,85
EDP	4,155	0,87	-10,76
EDP R	17,140	1,15	-16,72
GALP	12,110	0,12	-3,97
GREENVOLT	6,310	1,20	-19,10
J MARTINS	24,400	0,83	20,91
MOTA ENGIL	2,405	0,00	105,56
NAVIGATOR	3,182	0,32	-7,87
NOS	3,326	0,48	-8,75
REN	2,450	0,00	-2,78
SEMAPA	12,920	0,78	4,53
SONAE SGPS	0,970	0,62	3,69
IBERSOL	6,700	-1,47	21,38

MAIORES GANHOS/PERDAS	
Título	Variação %
GREENVOLT	1,20
EDP R	1,15
EDP	0,87
J MARTINS	0,83
SEMAPA	0,78
ALTRI	-0,05
CTT	-0,14
IBERSOL	-1,47
BCP	-3,54



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 035,66	-0,08%	5,41%	6 290,49	5 128,86
CAC40	7 269,47	-0,69%	12,29%	7 581,26	5 628,42
ESTX 50 PR	4 288,85	-1,12%	13,05%	4 491,51	3 249,57
XTRA DAX	15 774,93	-1,10%	13,30%	16 528,97	11 862,84
S&P 500	4 471,28	-1,05%	16,45%	4 607,07	3 491,58
IBEX 35	9 294,90	-0,68%	12,95%	9 741,90	7 189,60
NIKKEI 225	32 377,29	0,38%	24,08%	33 772,89	25 621,96

