

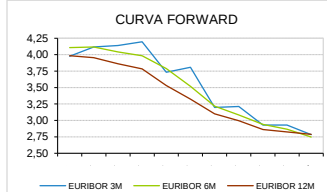
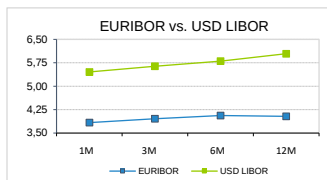
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

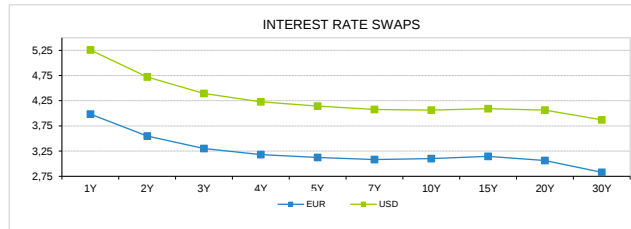
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8350	2	-3	1M	5,4574	0	1	5,2014	1,7124
3M	3,9560	-1	0	3M	5,6413	0	-2	5,2347	1,7475
6M	4,0620	0	-3	6M	5,8053	0	-9	5,2573	1,7400
12M	4,0340	2	-11	12M	6,0414	8	31	5,1733	1,8200

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9840	1	-12	3,1015	2,7955	2,9450
2Y	3,5488	3	-21	2,9460	2,8380	2,9740
3Y	3,3018	4	-26	2,8970	2,8700	3,0110
4Y	3,1800	4	-28	2,8920	2,9060	3,0430
5Y	3,1235	5	-29	2,9030	2,9380	3,0775
7Y	3,0840	6	-31	2,9400	2,9980	3,1270
10Y	3,1030	6	-33	3,0157	3,0820	3,1580
15Y	3,1450	6	-33	3,0673	3,0570	3,0380
20Y	3,0640	4	-31	2,9777	2,9265	2,8755
30Y	2,8300	4	-29	2,7480	2,6920	2,6360

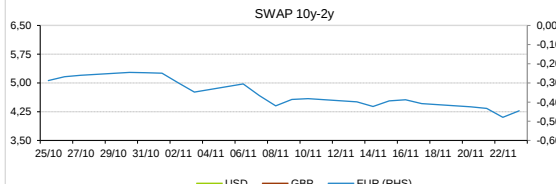
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,50



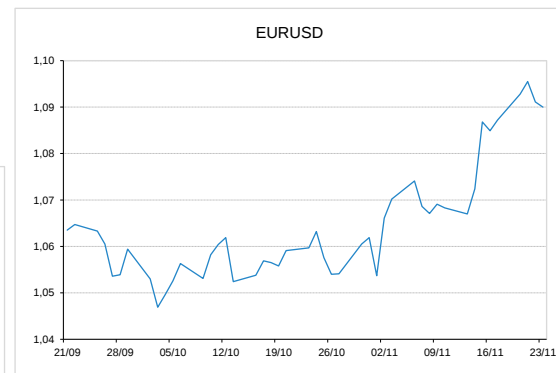
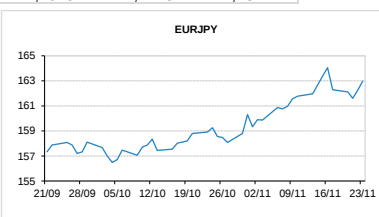
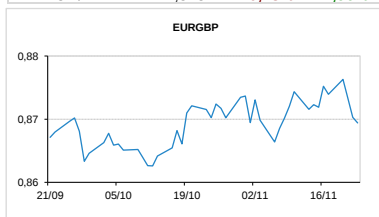
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,2570	0	-11	4,1430	3,7200	3,8620
2Y	4,7221	1	-19	3,9310	3,7380	3,8830
3Y	4,3960	0	-28	3,8630	3,7780	3,9100
4Y	4,2295	0	-35	3,8380	3,8075	3,9390
5Y	4,1440	0	-39	3,8420	3,8370	3,9640
7Y	4,0755	0	-43	3,8670	3,8930	4,0160
10Y	4,0630	0	-45	3,9240	3,9660	4,0590
15Y	4,0920	0	-45	3,9870	3,9930	4,0230
20Y	4,0627	0	-44	3,9610	3,9240	3,8990
30Y	3,8715	0	-42	3,7700	3,7060	3,6515



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	81,04	-0,92	-7,65	OT 2Y	3,139	0,01	-5,90
JETFUEL	919,50	-10,00	-99,50	OT 5Y	2,982	0,08	-21,80
DIESEL	851,75	-6,75	-102,50	OT 10Y	3,289	0,07	-26,00
COBRE	8 376,50	-95,50	405,00	BUND 10Y	2,504	6,08	-19,90
ZINCO	2 499,90	-56,10	55,90	SCHATZ 2Y	3,375	3,54	1,50
OURO	1 991,28	1,12	18,43	T-NOTE 10Y	4,908	3,22	-26,90
TRIGO	584,50	1,75	-29,00	T-NOTE 2Y	5,232	2,48	-11,30
LICENÇA C02	76,47	1,28	-4,03	GILT 10Y	4,520	10,75	-41,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,09	-0,10%	2,86%	1,0944	1,0988	1,1080
EUR/GBP	0,8694	0,10%	0,25%	0,8724	0,8755	0,8824
EUR/JPY	162,98	-0,45%	-2,50%	162,96	162,95	162,92
EUR/CHF	0,9636	-0,12%	-1,33%	0,9578	0,9523	0,9425
EUR/BRL	5,3351	0,17%	0,24%	5,4105	5,4863	5,6360
EUR/PLN	4,3737	-0,18%	1,96%	4,4015	4,4278	4,4871

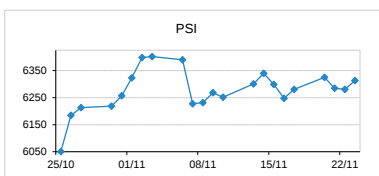

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0900	0,8694	162,98	0,9636	11,4436	7,4551	1,4940	1,6622	5,3351	11,7376
USD	0,9166	-	0,7974	149,5	0,8835	10,4910	6,8335	1,3698	1,5239	4,8919	10,7677

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,818	-0,50	14,53
BCP	0,297	2,17	102,73
CORT. AMORIM	9,050	-0,44	3,78
CTT	3,540	0,00	14,94
EDP	4,268	-0,05	-8,33
EDP R	15,930	-0,13	-22,59
GALP	13,440	1,40	6,58
GREENVOLT	6,825	0,74	-12,50
J MARTINS	21,780	-0,64	7,93
MOTA ENGIL	3,265	-0,15	179,06
NAVIGATOR	3,772	-0,11	9,21
NOS	3,394	-0,18	-6,89
REN	2,415	0,21	-4,17
SEMAPA	13,480	0,15	9,06
SONAE SGPS	0,937	0,81	0,21
IBERSOL	6,620	-0,30	19,93

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	2,17
GALP	1,40
SONAE SGPS	0,81
GREENVOLT	0,74
REN	0,21
NOS	-0,18
IBERSOL	-0,30
CORT. AMORI	-0,44
ALTRI	-0,50
J MARTINS	-0,64



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 312,93	0,52%	10,25%	6 445,78	5 591,09
CAC40	7 277,93	0,24%	12,42%	7 581,26	6 388,23
ESTX 50 PR	4 361,32	0,21%	14,96%	4 491,51	3 767,26
XTRA DAX	15 994,73	0,23%	14,88%	16 528,97	13 791,52
S&P 500	4 556,62	0,41%	18,68%	4 607,07	3 764,49
IBEX 35	9 917,40	0,30%	20,52%	9 921,10	8 059,50
NIKKEI 225	33 451,83	0,29%	28,19%	33 853,46	25 661,89

