

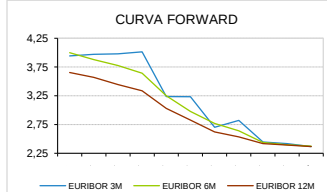
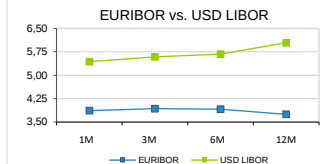
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

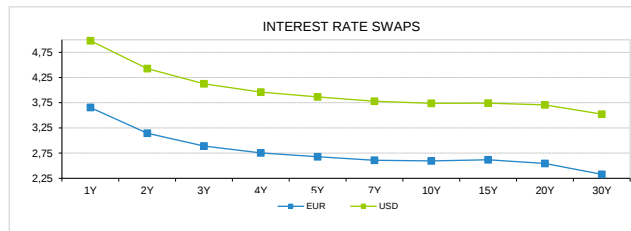
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8680	0	-1	1M	5,4343	0	0	5,1980	1,6690
3M	3,9290	-1	3	3M	5,5862	0	0	5,2127	1,6750
6M	3,9120	1	1	6M	5,6741	-1	3	5,1801	1,6150
12M	3,7460	0	9	12M	6,0414	8	31	5,0219	1,5050

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6549	-2	5	2,6250	2,3342	2,3950
2Y	3,1438	-4	9	2,4977	2,3420	2,4190
3Y	2,8898	-4	6	2,4450	2,3670	2,4470
4Y	2,7552	-3	3	2,4230	2,3780	2,4720
5Y	2,6778	-3	-1	2,4150	2,4040	2,5002
7Y	2,6078	-3	-6	2,4330	2,4540	2,5509
10Y	2,5940	-3	-11	2,4840	2,5220	2,5810
15Y	2,6170	-3	-15	2,5265	2,5075	2,4895
20Y	2,5460	-2	-16	2,4490	2,3980	2,3515
30Y	2,3300	-3	-18	2,2450	2,1870	2,1340

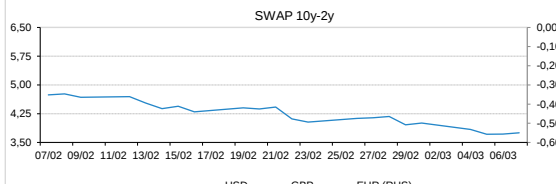
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	4,35
Índia	4,50



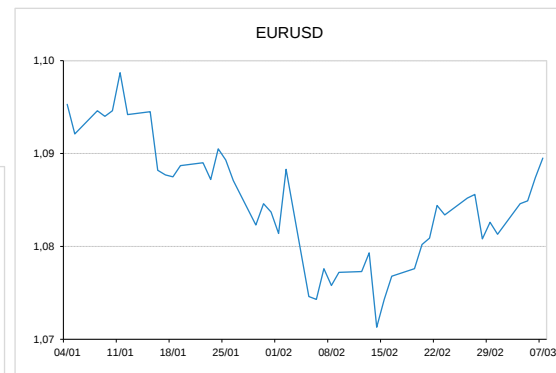
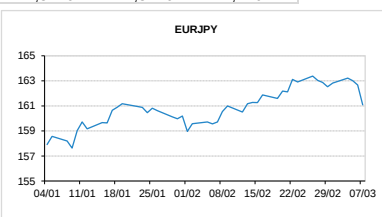
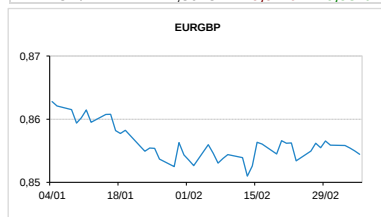
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,9809	-3	10	3,8400	3,4860	3,5160
2Y	4,4270	-4	13	3,6545	3,4720	3,5340
3Y	4,1250	-3	11	3,6000	3,4860	3,5520
4Y	3,9608	-2	8	3,5660	3,5015	3,5750
5Y	3,8663	-1	6	3,5570	3,5180	3,5880
7Y	3,7792	0	3	3,5610	3,5520	3,6250
10Y	3,7383	1	-1	3,5905	3,6020	3,6620
15Y	3,7429	1	-4	3,6260	3,6130	3,6330
20Y	3,7079	2	-6	3,5950	3,5480	3,5240
30Y	3,5240	2	-8	3,4190	3,3460	3,2880



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	82,90	-0,06	4,01	OT 2Y	2,635	-0,02	16,80
JETFUEL	856,50	17,25	-36,00	OT 5Y	2,548	-0,03	1,00
DIESEL	851,00	13,50	-9,50	OT 10Y	2,952	-0,04	-13,90
COBRE	8 546,00	85,50	175,00	BUND 10Y	2,236	-3,02	4,10
ZINCO	2 465,50	42,25	48,47	SCHATZ 2Y	2,970	-3,50	29,40
OURO	2 156,22	8,04	120,86	T-NOTE 10Y	4,554	-0,37	4,40
TRIGO	537,50	6,50	-70,50	T-NOTE 2Y	4,631	-3,46	21,90
LICENÇA C02	59,49	0,26	-2,92	GILT 10Y	4,071	-1,97	-7,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0895	0,19%	1,10%	1,0936	1,0979	1,1072
EUR/GBP	0,85445	0,06%	-0,16%	0,8572	0,8604	0,8674
EUR/JPY	161,09	0,98%	-0,86%	161,07	161,06	161,03
EUR/CHF	0,9602	0,12%	-1,90%	0,9544	0,9489	0,9392
EUR/BRL	5,3968	-0,13%	-0,76%	5,4635	5,5339	5,6699
EUR/PLN	4,3018	-0,02%	0,95%	4,3226	4,3476	4,4104

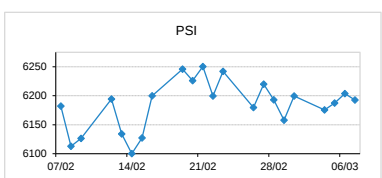

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0895	0,8545	161,09	0,9602	11,1919	7,4537	1,4734	1,65256	5,3968	11,3945
USD	0,9151	-	0,7819	148,16	0,8791	10,2405	6,8210	1,3479	1,5117	4,9355	10,4284

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,548	1,38	-1,13
BCP	0,266	0,60	-2,95
CORT. AMORIM	9,450	0,64	3,39
CTT	3,585	0,42	2,72
EDP	3,857	1,31	-15,32
EDP R	14,355	4,29	-22,51
GALP	14,595	-0,14	9,41
GREENVOLT	8,150	0,00	-0,37
J MARTINS	19,920	-7,35	-13,54
MOTA ENGIL	5,270	-0,38	33,08
NAVIGATOR	3,804	2,04	7,22
NOS	3,456	-0,92	8,00
REN	2,265	0,89	-2,58
SEMAPA	13,720	1,33	2,39
SONAE SGPS	0,876	-0,28	-3,21
IBERSOL	6,460	-0,31	-3,29

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	4,29
NAVIGATOR	2,04
ALTRI	1,38
SEMAPA	1,33
EDP	1,31
SONAE SGPS	-0,28
IBERSOL	-0,31
MOTA ENGIL	-0,38
NOS	-0,92
J MARTINS	-7,35



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 192,75	-0,18%	-3,19%	6 665,15	5 591,09
CAC40	8 016,22	0,77%	6,27%	8 029,37	6 773,82
ESTX 50 PR	4 974,22	1,19%	10,01%	4 978,19	3 980,94
XTRA DAX	17 845,96	0,73%	6,53%	17 879,11	14 458,39
S&P 500	5 147,09	0,81%	7,89%	5 155,37	3 808,86
IBEX 35	10 319,60	1,20%	2,15%	10 359,20	8 501,20
NIKKEI 225	39 598,71	-1,23%	18,33%	40 472,11	26 632,92

