

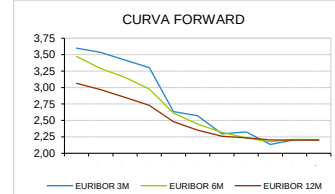
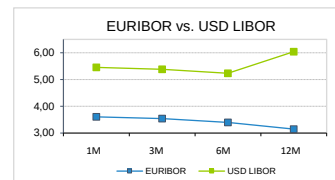
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

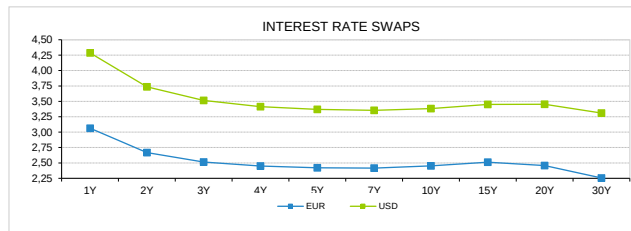
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,6060	-3	-2	1M	5,4514	0	1	4,9561	1,1100
3M	3,5420	0	-12	3M	5,3797	0	-17	4,9135	1,0680
6M	3,3980	-4	-26	6M	5,2339	0	-36	4,7804	0,9300
12M	3,1480	-3	-42	12M	6,0414	8	31	4,5156	0,9550

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,0640	-2	-39	2,2586	2,2461	2,3689
2Y	2,6672	0	-42	2,2290	2,2715	2,3975
3Y	2,5152	0	-39	2,2340	2,3040	2,4270
4Y	2,4507	-1	-36	2,2555	2,3350	2,4560
5Y	2,4215	-1	-34	2,2740	2,3635	2,4862
7Y	2,4150	-1	-31	2,3240	2,4224	2,5370
10Y	2,4520	-1	-29	2,4009	2,4920	2,5649
15Y	2,5119	-1	-26	2,4650	2,4845	2,4730
20Y	2,4576	-1	-26	2,3984	2,3750	2,3336
30Y	2,2560	-1	-25	2,1990	2,1590	2,1090

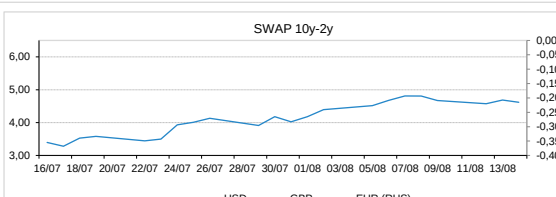
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,25
EUA	5,50
Reino Unido	5,00
Japão	0,25
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	10,50
Austrália	4,35
Índia	4,50



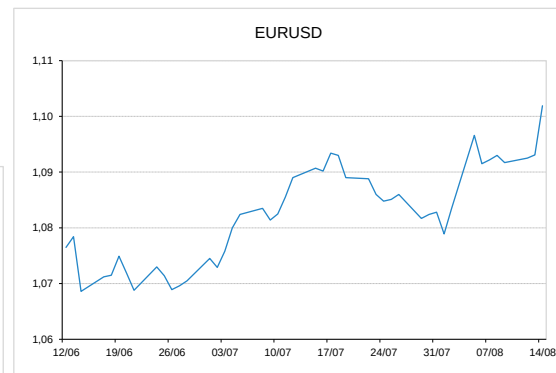
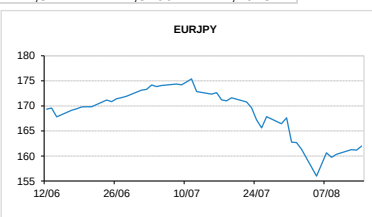
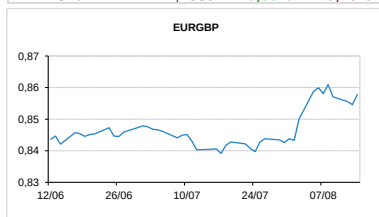
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,2867	1	-51	3,1400	3,1560	3,2790
2Y	3,7352	1	-54	3,0770	3,1680	3,3060
3Y	3,5149	0	-51	3,1030	3,2035	3,3400
4Y	3,4130	0	-49	3,1210	3,2350	3,3690
5Y	3,3702	-1	-47	3,1510	3,2670	3,3960
7Y	3,3535	-1	-43	3,2090	3,3250	3,4480
10Y	3,3825	-2	-41	3,2910	3,4010	3,5010
15Y	3,4496	-2	-38	3,3780	3,4400	3,4910
20Y	3,4523	-3	-37	3,3775	3,3920	3,3940
30Y	3,3100	-3	-35	3,2320	3,2040	3,1640



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	80,42	-0,27	-3,68	OT 2Y	2,491	0,02	-35,60
JETFUEL	779,25	3,50	-53,00	OT 5Y	2,387	0,01	-26,10
DIESEL	736,75	-0,25	-53,25	OT 10Y	2,820	0,00	-24,10
COBRE	8,978,50	-68,00	-918,50	BUND 10Y	2,080	0,00	-29,20
ZINCO	2,641,22	-57,20	-269,93	SCHATZ 2Y	2,681	0,99	-33,40
OURO	2,442,75	-22,41	31,32	T-NOTE 10Y	4,289	-1,97	-32,70
TRIGO	553,75	2,00	-22,00	T-NOTE 2Y	4,214	0,20	-41,50
LICENÇA C02	71,94	0,65	2,75	GILT 10Y	3,913	-5,84	-29,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1019	0,81%	1,03%	1,1067	1,1109	1,1182
EUR/GBP	0,85783	-0,38%	-2,03%	0,8609	0,8644	0,8713
EUR/JPY	161,98	-0,50%	6,40%	161,97	161,95	161,93
EUR/CHF	0,9518	-0,11%	2,54%	0,9454	0,9396	0,9305
EUR/BRL	6,0121	-0,24%	-1,33%	6,0991	6,1963	6,4193
EUR/PLN	4,2889	0,05%	-0,76%	4,3141	4,3460	4,4073

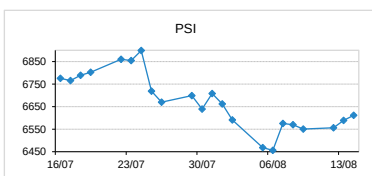

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1019	0,8578	161,98	0,9518	11,5134	7,4615	1,5097	1,66654	6,0121	11,7826
USD	0,9062	-	0,7778	146,735	0,8634	10,4211	6,7617	1,3692	1,5103	5,4392	10,6690

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,718	-1,09	2,57
BCP	0,388	1,49	41,36
CORT. AMORIM	8,820	0,00	-3,50
CTT	4,180	0,48	19,77
EDP	3,714	-0,77	-18,46
EDP R	14,160	-0,14	-23,56
GALP	19,065	0,11	42,92
GREENVOLT	8,350	0,42	2,08
J MARTINS	16,280	1,06	-29,34
MOTA ENGIL	3,454	1,29	-12,78
NAVIGATOR	3,606	-0,22	1,63
NOS	3,490	0,72	9,06
REN	2,355	0,00	1,29
SEMAPA	14,100	-0,84	5,22
SONAE SGPS	0,930	1,09	2,82
IBERSOL	7,140	2,00	6,89

MAIORES GANHOS/PERDAS	
Título	Variação %
IBERSOL	2,00
BCP	1,49
MOTA ENGIL	1,29
SONAE SGPS	1,09
J MARTINS	1,06
EDP R	-0,14
NAVIGATOR	-0,22
EDP	-0,77
SEMAPA	-0,84
ALTRI	-1,09



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.611,83	0,35%	3,37%	6.993,53	5.823,43
CAC40	7.333,36	0,79%	-2,78%	8.259,19	6.773,82
ESTX 50 PR	4.727,60	0,70%	4,56%	5.121,71	3.993,10
XTRA DAX	17.885,60	0,41%	6,77%	18.892,92	14.630,21
S&P 500	5.452,56	0,33%	14,31%	5.669,67	4.103,78
IBEX 35	10.753,00	0,27%	6,44%	11.469,90	8.879,30
NIKKEI 225	36.442,43	0,58%	8,90%	42.426,77	30.487,67

