

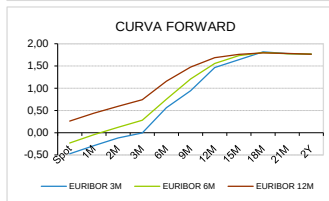
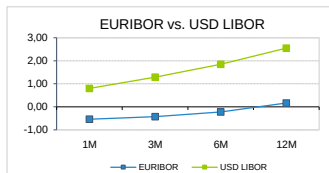
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

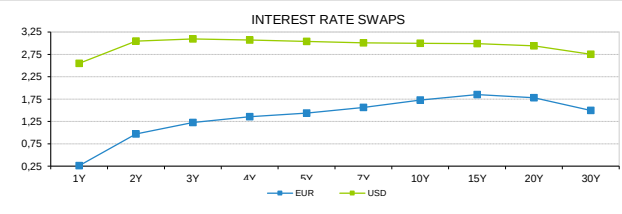
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5380	-2	-1	1M	0,8000	4	35	0,9112	-0,6750
3M	-0,4290	1	4	3M	1,2860	5	29	1,0879	-0,5325
6M	-0,2260	2	16	6M	1,8481	2	36	1,3812	-0,4850
12M	0,1660	5	27	12M	2,5491	1	35	1,7928	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2600	5	34	1,6913	1,7655	1,8412
2Y	0,9701	7	41	1,7243	1,7592	1,8860
3Y	1,2273	6	38	1,7345	1,7900	1,9425
4Y	1,3573	6	38	1,7420	1,8250	1,9935
5Y	1,4358	5	39	1,7607	1,8680	2,0400
7Y	1,5610	5	43	1,8240	1,9600	2,0940
10Y	1,7268	5	47	1,9340	2,0295	2,0860
15Y	1,8507	4	50	1,9700	1,9620	1,9143
20Y	1,7787	4	50	1,8420	1,7800	1,6940
30Y	1,4950	3	44	1,5220	1,4595	1,3865

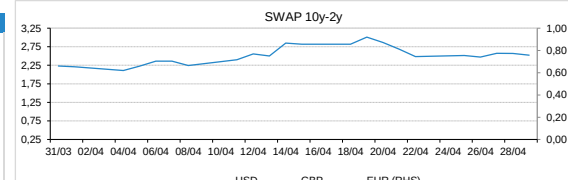
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,75
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	11,75
Austrália	0,10
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5495	10	57	3,4687	2,9866	2,9222
2Y	3,0462	11	45	3,3470	2,9135	2,9302
3Y	3,0954	10	39	3,2274	2,9332	2,9341
4Y	3,0700	9	42	3,1430	2,9050	2,9090
5Y	3,0397	9	46	3,1023	2,9080	2,9464
7Y	3,0093	9	49	3,0587	2,9425	2,9596
10Y	2,9966	8	52	3,0411	2,9596	2,9582
15Y	2,9911	7	51	3,0051	2,9140	2,8830
20Y	2,9429	6	49	2,9310	2,8372	2,7816
30Y	2,7529	6	42	2,7245	2,6279	2,5635

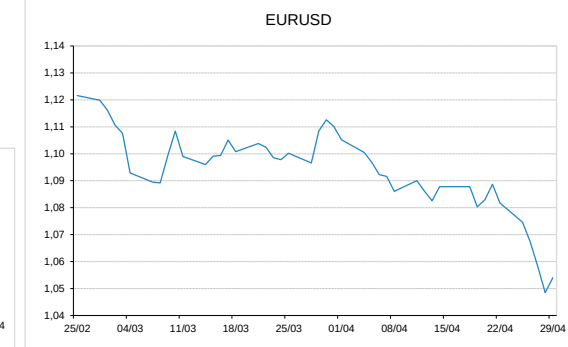
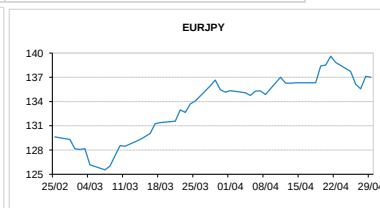
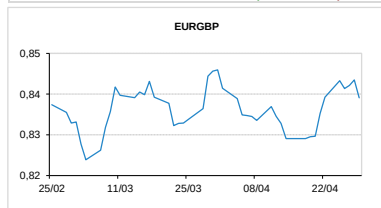


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	109,49	1,90	1,78	OT 2Y	0,409	0,04	45,10
JETFUEL	1.308,00	26,08	167,50	OT 5Y	1,307	0,06	62,70
DIESEL	1.218,00	19,00	106,00	OT 10Y	2,019	0,08	58,50
COBRE	9.764,50	-159,00	-644,00	BUND 10Y	0,481	3,08	26,60
ZINCO	4.176,50	-81,50	79,00	SCHATZ 2Y	0,850	5,64	17,40
OURO	1.909,09	14,64	-10,34	T-NOTE 10Y	3,705	3,55	38,30
TRIGO	1.063,50	-22,25	54,25	T-NOTE 2Y	3,206	6,68	25,50
LICENÇA C02	83,75	1,07	2,05	GILT 10Y	1,948	2,90	22,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,054	0,52%	-4,92%	1,0591	1,0659	1,0809
EUR/GBP	0,83908	0,53%	0,63%	0,8428	0,8472	0,8555
EUR/JPY	137,01	0,09%	-0,26%	137,01	137,01	137,01
EUR/CHF	1,0249	-0,42%	0,72%	1,0245	1,0236	1,0221
EUR/BRL	5,1969	-0,20%	1,48%	5,3690	5,5373	5,8590
EUR/PLN	4,6691	0,41%	-0,21%	4,7502	4,8415	5,0123



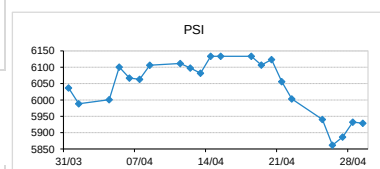
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0540	0,8391	137,01	1,0249	10,3314	7,4385	1,3496	1,4834	5,1969	9,8309
USD	0,9480	-	0,7963	129,57	0,9705	9,7943	7,0520	1,2780	1,4068	4,9499	9,3142

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,340	1,52	13,01
BCP	0,148	-0,27	4,90
CORT. AMORIM	9,890	0,71	-12,32
CTT	4,290	0,47	-5,82
EDP	4,431	-1,12	-8,30
EDP R	22,700	-0,74	3,65
GALP	11,625	4,26	36,44
J MARTINS	19,890	-3,54	-1,04
MOTA ENGIL	1,282	0,94	0,47
NAVIGATOR	3,916	1,40	16,90
NOS	4,014	-0,74	17,71
REN	2,895	-1,19	13,75
SEMAPA	13,120	-0,15	12,14
SONAE SGPS	1,025	0,39	2,19
GREENVOLT	7,010	1,89	10,39

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	4,26
GREENVOLT	1,89
ALTRI	1,52
NAVIGATOR	1,40
MOTA ENGIL	0,94
NOS	-0,74
EDP R	-0,74
EDP	-1,12
REN	-1,19
J MARTINS	-3,54



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.928,90	-0,06%	6,45%	6.153,32	4.859,53
CAC40	6.529,15	0,32%	-8,72%	7.384,86	5.756,38
ESTX 50 PR	3.798,38	0,57%	-11,63%	4.415,23	3.387,00
XTRA DAX	14.078,80	0,71%	-11,37%	16.290,19	12.438,85
S&P 500	4.225,62	-1,47%	-11,37%	4.818,62	4.056,88
IBEX 35	8.585,60	0,86%	-1,47%	9.310,80	7.287,70
NIKKEI 225	26.847,90	1,75%	-6,75%	30.795,78	24.681,74

