

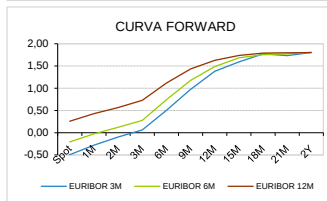
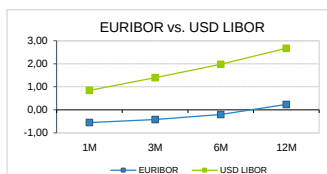
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

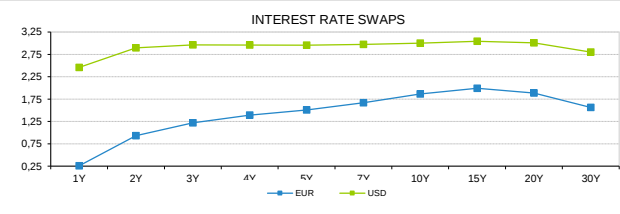
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5530	-2	-1	1M	0,8444	0	33	0,9410	-0,6250
3M	-0,4170	-2	3	3M	1,3986	0	39	1,1155	-0,5200
6M	-0,2020	-2	15	6M	1,9801	2	44	1,3923	-0,4100
12M	0,2360	-3	28	12M	2,6749	-2	40	1,8203	-0,7000

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	0,2575	-4	23	1,6205	1,9270
2Y	0,9300	-8	15	1,7120	1,9540
3Y	1,2185	-8	14	1,7780	1,9895
4Y	1,3890	-8	18	1,8290	2,0230
5Y	1,5050	-8	23	1,8720	2,0720
7Y	1,6670	-8	30	1,9625	2,1640
10Y	1,8644	-9	37	2,0945	2,2335
15Y	1,9922	-8	41	2,1170	2,3095
20Y	1,8841	-8	37	1,9505	1,8925
30Y	1,5610	-8	28	1,5910	1,5210

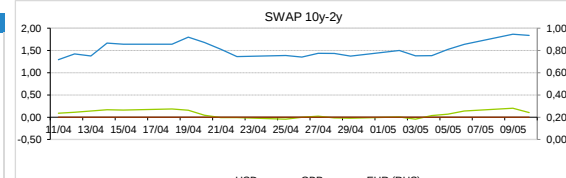
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,00
Reino Unido	1,00
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	12,75
Austrália	0,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4583	3	34	3,2854	2,9435	2,9705
2Y	2,8969	-1	14	3,1896	2,9260	3,0120
3Y	2,9612	-1	9	3,1160	2,9410	3,0230
4Y	2,9582	-3	9	3,0640	2,9690	3,0405
5Y	2,9546	-5	10	3,0455	2,9840	3,0574
7Y	2,9737	-7	12	3,0535	3,0090	3,0660
10Y	3,0022	-9	16	3,0610	3,0552	3,0690
15Y	3,0427	-8	20	3,0726	3,0300	3,0040
20Y	3,0096	-8	20	2,9985	2,9240	2,8675
30Y	2,8023	-8	15	2,7775	2,6901	2,6245

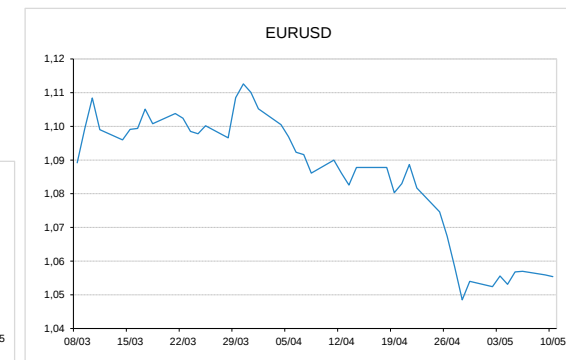
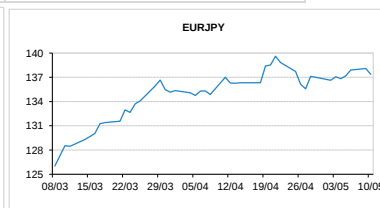
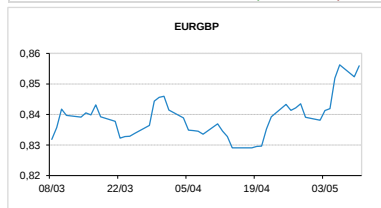


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	103,70	-2,24	1,53	OT 2Y	0,393	-0,09	26,80
JETFUEL	1.168,68	-78,51	95,26	OT 5Y	1,418	-0,10	57,30
DIESEL	1.058,18	-80,01	45,76	OT 10Y	2,151	-0,10	51,50
COBRE	9.270,00	-177,00	-1.086,00	BUND 10Y	0,546	-9,59	28,30
ZINCO	3.623,50	-162,75	-654,50	SCHATZ 2Y	0,751	-5,63	7,50
OURO	1.844,76	-9,41	-102,78	T-NOTE 10Y	3,702	-9,53	11,50
TRIGO	1.101,00	8,25	42,75	T-NOTE 2Y	3,080	-0,20	-5,10
LICENÇA C02	87,60	0,58	7,51	GILT 10Y	1,885	-10,81	7,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0554	-0,05%	-3,17%	1,0605	1,0671	1,0814
EUR/GBP	0,85595	-0,42%	-2,22%	0,8596	0,8637	0,8716
EUR/JPY	137,38	0,52%	-0,27%	137,38	137,38	137,38
EUR/CHF	1,0475	0,16%	-3,29%	1,0470	1,0459	1,0440
EUR/BRL	5,4282	0,42%	-5,87%	5,6057	5,7847	6,1191
EUR/PLN	4,6780	0,30%	-0,37%	4,7603	4,8569	5,0316



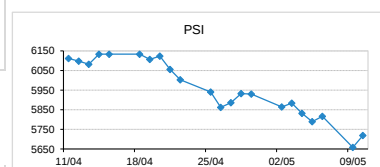
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0554	0,8560	137,38	1,0475	10,6019	7,4387	1,3728	1,52173	5,4282	10,2453
USD	0,9485	-	0,8121	130,2	0,9936	10,0535	7,0555	1,3014	1,4409	5,1522	9,6993

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,820	1,34	21,57
BCP	0,145	2,85	2,56
CORT. AMORIM	10,280	0,59	-8,87
CTT	3,775	-1,56	-17,12
EDP	4,403	1,40	-8,88
EDP R	20,600	2,64	-5,94
GALP	10,455	2,00	22,71
J MARTINS	19,330	0,68	-3,83
MOTA ENGIL	1,264	0,16	-0,94
NAVIGATOR	3,874	-1,58	15,64
NOS	3,816	1,01	11,91
REN	2,880	1,05	13,16
SEMAPA	13,160	0,46	12,48
SONAE SGPS	1,032	-0,19	2,89
GREENVOLT	6,430	0,00	1,26

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	2,85
EDP R	2,64
GALP	2,00
EDP	1,40
ALTRI	1,34
SONAE SGPS	-0,19
CTT	-1,56
NAVIGATOR	-1,58



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.718,83	1,08%	2,68%	6.153,32	4.859,53
CAC40	6.125,32	0,65%	-14,37%	7.384,86	5.756,38
ESTX 50 PR	3.557,70	0,87%	-17,23%	4.415,23	3.387,00
XTRA DAX	13.553,69	1,29%	-14,68%	16.290,19	12.438,85
S&P 500	3.977,99	-0,42%	-16,61%	4.818,62	3.969,07
IBEX 35	8.145,70	0,08%	-6,52%	9.310,80	7.287,70
NIKKEI 225	26.167,10	-0,58%	-9,12%	30.795,78	24.681,74

