

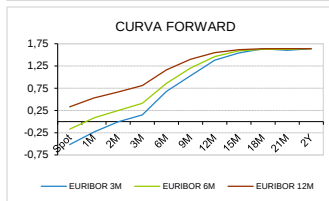
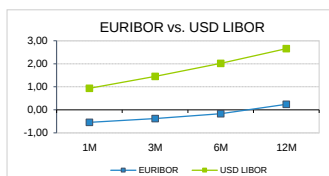
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

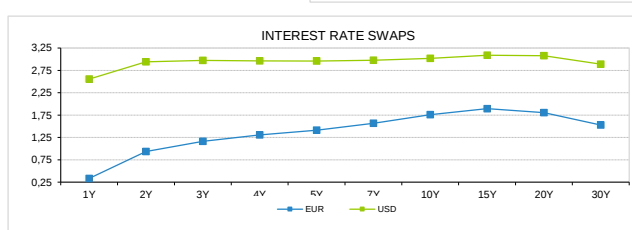
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5440	1	0	1M	0,9356	5	34	0,9411	-0,6250
3M	-0,3800	2	7	3M	1,4550	1	39	1,1626	-0,5250
6M	-0,1660	3	15	6M	2,0170	2	46	1,4200	-0,4400
12M	0,2400	3	24	12M	2,6569	0	44	1,7702	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,3327	7	31	1,5390	1,7470	1,9190
2Y	0,9353	10	22	1,5840	1,7960	1,9685
3Y	1,1641	10	13	1,6385	1,8398	2,0275
4Y	1,3050	9	12	1,6892	1,8820	2,0823
5Y	1,4117	10	13	1,7360	1,9325	2,1323
7Y	1,5657	7	16	1,8310	2,0313	2,1895
10Y	1,7575	7	19	1,9670	2,1120	2,1680
15Y	1,8940	6	19	2,0090	2,0200	1,9629
20Y	1,8061	5	18	1,8660	1,8250	1,7409
30Y	1,5287	3	14	1,5550	1,5020	1,4260

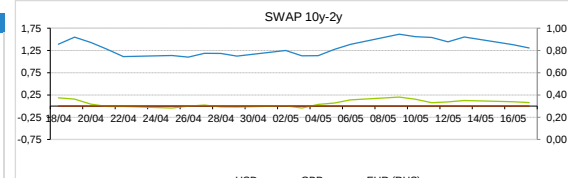
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,00
Reino Unido	1,00
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	12,75
Austrália	0,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5549	4	42	3,2753	2,9328	2,9820
2Y	2,9405	8	22	3,1449	2,9286	3,0347
3Y	2,9742	9	15	3,0820	2,9480	3,0280
4Y	2,9615	9	12	3,0465	2,9740	3,0460
5Y	2,9576	9	11	3,0361	2,9645	3,0945
7Y	2,9773	8	11	3,0420	3,0020	3,1135
10Y	3,0187	6	12	3,0740	3,1061	3,1465
15Y	3,0889	5	17	3,1220	3,1050	3,0670
20Y	3,0765	5	19	3,0745	3,0394	2,9790
30Y	2,8895	4	17	2,8670	2,7881	2,7140

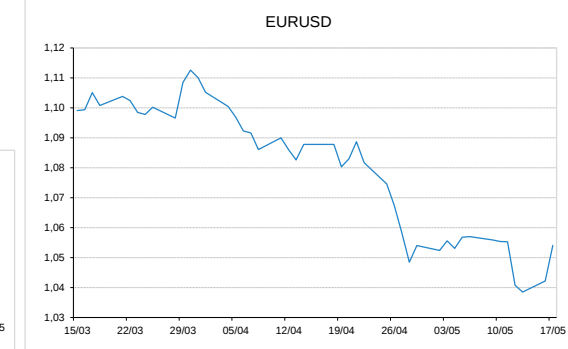
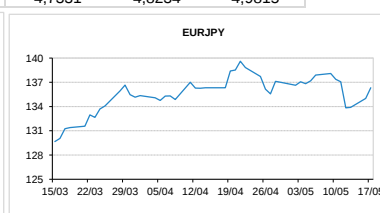


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	114,60	0,36	3,80	OT 2Y	0,412	0,10	5,70
JETFUEL	1.200,27	-0,56	-5,99	OT 5Y	1,386	0,11	26,10
DIESEL	1.101,75	1,50	-33,94	OT 10Y	2,165	0,11	33,00
COBRE	9.290,00	79,50	-1.076,50	BUND 10Y	0,583	12,37	19,60
ZINCO	3.569,50	73,50	-856,00	SCHATZ 2Y	0,815	11,49	13,90
OURO	1.820,15	-3,99	-158,09	T-NOTE 10Y	3,717	8,11	11,00
TRIGO	1.272,75	25,25	168,25	T-NOTE 2Y	3,110	9,01	8,80
LICENÇA C02	91,81	2,25	11,84	GILT 10Y	1,929	15,09	0,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0541	1,14%	-3,10%	1,0594	1,0660	1,0801
EUR/GBP	0,844	0,76%	-1,77%	0,8477	0,8519	0,8596
EUR/JPY	136,32	-0,96%	0,00%	136,32	136,32	136,31
EUR/CHF	1,0453	0,02%	-2,55%	1,0448	1,0435	1,0409
EUR/BRL	5,2216	1,10%	-3,93%	5,3888	5,5533	5,8773
EUR/PLN	4,6514	0,14%	-0,58%	4,7331	4,8234	4,9815



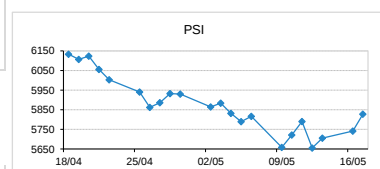
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0541	0,8440	136,32	1,0453	10,4537	7,4413	1,3530	1,50294	5,2216	10,1907
USD	0,9492	-	0,8019	129,275	0,9929	9,9374	7,0634	1,2846	1,4281	4,9750	9,6975

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,335	9,43	27,76
BCP	0,164	6,78	16,25
CORT. AMORIM	10,100	1,20	-10,46
CTT	3,800	1,60	-16,58
EDP	4,474	0,63	-7,41
EDP R	20,780	1,32	-5,11
GALP	10,680	2,10	25,35
J MARTINS	18,860	0,16	-6,17
MOTA ENGIL	1,286	2,39	0,78
NAVIGATOR	4,092	2,45	22,15
NOS	3,874	0,26	13,61
REN	2,795	-4,93	9,82
SEMAPA	14,080	2,03	20,34
SONAE SGPS	1,012	1,35	0,90
GREENVOLT	6,840	4,59	7,72

MAIORES GANHOS/PERDAS	
Título	Variação %
ALTRI	9,43
BCP	6,78
GREENVOLT	4,59
NAVIGATOR	2,45
MOTA ENGIL	2,39
REN	-4,93



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.827,38	1,50%	4,63%	6.153,32	4.859,53
CAC40	6.423,08	1,19%	-10,20%	7.384,86	5.756,38
ESTX 50 PR	3.738,58	1,44%	-13,02%	4.415,23	3.387,00
XTRA DAX	14.184,38	1,58%	-10,71%	16.290,19	12.438,85
S&P 500	4.062,39	1,35%	-14,77%	4.818,62	3.858,87
IBEX 35	8.474,50	1,45%	-2,75%	9.310,80	7.287,70
NIKKEI 225	26.659,75	0,42%	-7,40%	30.795,78	24.681,74

