

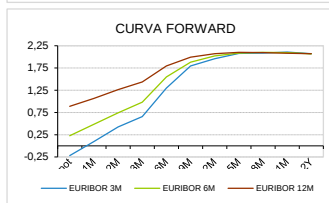
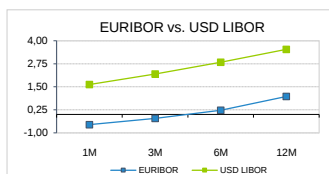
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

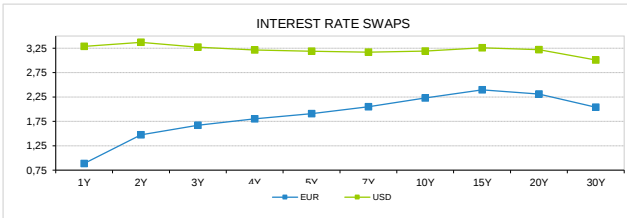
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5530	-3	-1	1M	1,6236	-1	62	1,1923	-0,1500
3M	-0,2180	-3	14	3M	2,1973	1	67	1,4998	-0,0900
6M	0,2230	-5	30	6M	2,8353	1	77	1,9611	0,0900
12M	0,9750	-11	61	12M	3,5333	-5	82	2,5310	-0,7000

INTEREST RATE SWAPS							
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y	
1Y	0,8867	-6	48	2,0680	2,2165	2,3970	
2Y	1,4748	-6	53	2,0720	2,2775	2,4305	
3Y	1,6690	-2	54	2,1140	2,3190	2,4790	
4Y	1,8029	-1	54	2,1700	2,3510	2,5340	
5Y	1,9070	-1	54	2,2120	2,3965	2,5910	
7Y	2,0491	0	55	2,2960	2,4960	2,6705	
10Y	2,2290	2	55	2,4370	2,6010	2,6840	
15Y	2,3960	2	57	2,5100	2,5295	2,4770	
20Y	2,3090	2	53	2,3663	2,3315	2,2570	
30Y	2,0400	1	49	2,0695	2,0250	1,9580	

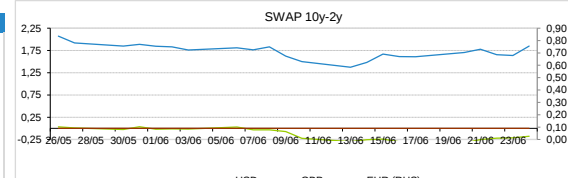
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	1,25
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	0,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2885	-2	78	3,4589	3,0289	3,1111
2Y	3,3699	-1	58	3,2495	3,0492	3,1020
3Y	3,2715	-1	47	3,1545	3,0550	3,1150
4Y	3,2150	0	44	3,1499	3,0787	3,1529
5Y	3,1875	1	42	3,1426	3,0770	3,1923
7Y	3,1685	2	39	3,1400	3,1250	3,2390
10Y	3,1900	2	38	3,1980	3,2274	3,2850
15Y	3,2591	4	38	3,2398	3,2196	3,2055
20Y	3,2207	4	35	3,1690	3,1257	3,0580
30Y	3,0086	5	29	2,9170	2,8643	2,7898

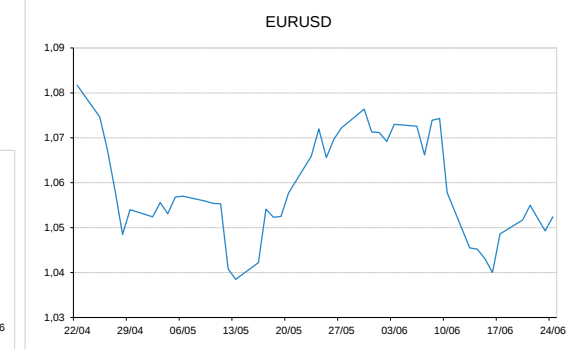
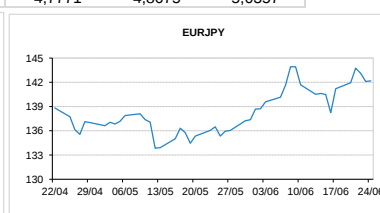


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	113,26	3,21	2,57	OT 2Y	1,142	-0,02	67,30
JETFUEL	1.404,54	-18,71	222,66	OT 5Y	1,823	0,02	48,20
DIESEL	1.354,54	-11,71	241,66	OT 10Y	2,522	0,03	41,90
COBRE	8.337,00	-364,00	-1.139,00	BUND 10Y	0,960	2,90	53,30
ZINCO	3.539,50	-32,00	-257,00	SCHATZ 2Y	1,474	0,48	42,10
OURO	1.828,98	6,21	-37,47	T-NOTE 10Y	3,874	1,89	29,70
TRIGO	955,00	5,75	-208,25	T-NOTE 2Y	3,506	-1,19	43,30
LICENÇA C02	83,66	-0,47	2,34	GILT 10Y	2,414	1,36	40,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0524	0,30%	-1,83%	1,0593	1,0669	1,0809
EUR/GBP	0,85773	0,05%	-0,03%	0,8618	0,8662	0,8741
EUR/JPY	142,19	-0,06%	-4,01%	142,19	142,19	142,18
EUR/CHF	1,0086	0,27%	2,24%	1,0087	1,0079	1,0061
EUR/BRL	5,5321	-0,32%	-6,48%	5,7094	5,8741	6,1957
EUR/PLN	4,6883	0,40%	-1,95%	4,7771	4,8675	5,0357



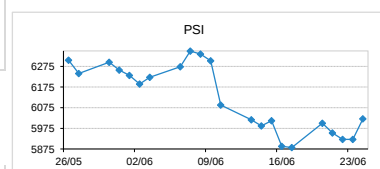
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0524	0,8577	142,19	1,0086	10,6804	7,4405	1,3620	1,51746	5,5321	10,3978
USD	0,9485	-	0,8137	135,21	0,9548	10,1293	7,0575	1,2914	1,4400	5,2446	9,8714

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,265	1,95	50,03
BCP	0,175	1,33	24,13
CORT. AMORIM	10,420	0,97	-7,62
CTT	3,185	3,41	-30,08
EDP	4,492	1,45	-7,04
EDP R	22,770	1,20	3,97
GALP	11,230	3,26	31,81
J MARTINS	19,440	1,09	-3,28
MOTA ENGIL	1,276	0,31	0,00
NAVIGATOR	3,836	2,02	14,51
NOS	3,892	1,41	14,13
REN	2,820	2,73	10,81
SEMAPA	13,220	-0,60	12,99
SONAE SGPS	1,129	0,62	12,56
GREENVOLT	6,980	2,65	12,40

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	3,41
GALP	3,26
REN	2,73
GREENVOLT	2,65
NAVIGATOR	2,02
SEMAPA	-0,60



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.021,13	1,68%	8,11%	6.370,78	4.859,53
CAC40	6.085,99	3,44%	-14,92%	7.384,86	5.756,38
ESTX 50 PR	3.538,64	2,98%	-17,68%	4.415,23	3.387,00
XTRA DAX	13.133,22	1,71%	-17,32%	16.290,19	12.438,85
S&P 500	3.882,60	2,31%	-18,52%	4.818,62	3.636,87
IBEX 35	8.256,80	1,86%	-5,24%	9.198,10	7.287,70
NIKKEI 225	26.491,97	1,23%	-7,99%	30.795,78	24.681,74

