

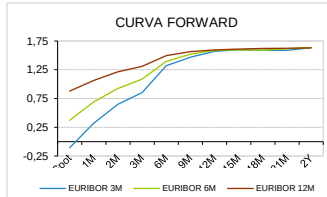
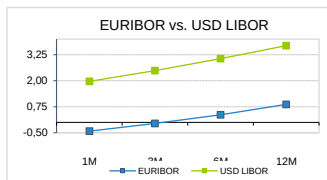
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

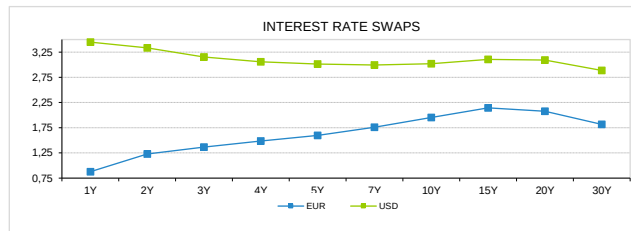
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,4210	-2	12	1M	1,9714	1	69	1,3086	-0,2750
3M	-0,0520	1	23	3M	2,4830	3	74	1,6579	-0,0675
6M	0,3630	-2	26	6M	3,0644	-1	75	2,0371	0,1100
12M	0,8650	-6	7	12M	3,6867	-4	68	2,4298	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8770	6	-9	1,5940	1,8600	2,1390
2Y	1,2300	6	-56	1,6096	1,9615	2,1780
3Y	1,3640	6	-66	1,6932	2,0200	2,2390
4Y	1,4850	4	-64	1,7820	2,0680	2,2970
5Y	1,5970	2	-59	1,8520	2,1250	2,3500
7Y	1,7585	0	-50	1,9725	2,2355	2,4430
10Y	1,9544	-2	-42	2,1390	2,3536	2,4605
15Y	2,1440	-4	-28	2,2420	2,3040	2,2740
20Y	2,0780	-5	-27	2,1240	2,1220	2,0580
30Y	1,8159	-5	-24	1,8350	1,8070	1,7450

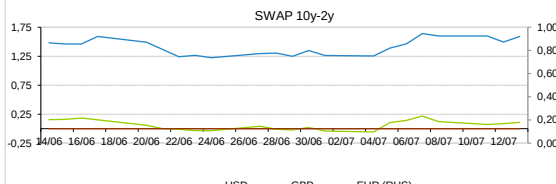
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	1,25
Japão	0,10
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	1,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4490	9	5	3,1623	2,7420	2,9075
2Y	3,3330	5	-40	2,9602	2,7850	2,9210
3Y	3,1539	2	-52	2,9005	2,8190	2,9215
4Y	3,0591	0	-53	2,8800	2,8480	2,9550
5Y	3,0146	-1	-51	2,8815	2,8620	3,0226
7Y	2,9934	-3	-47	2,8975	2,9330	3,0605
10Y	3,0186	-3	-42	2,9730	3,0150	3,1320
15Y	3,1052	-3	-32	3,0600	3,0759	3,1000
20Y	3,0919	-3	-26	3,0281	2,9919	2,9540
30Y	2,8865	-3	-21	2,8150	2,7450	2,6846

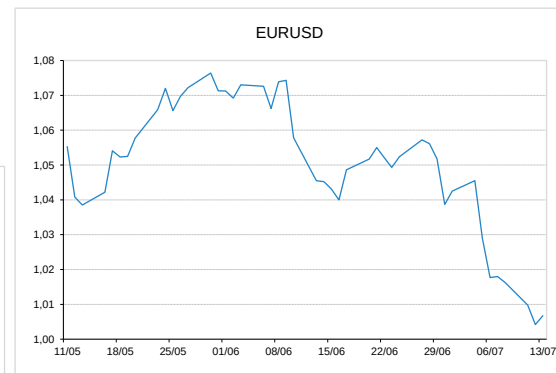
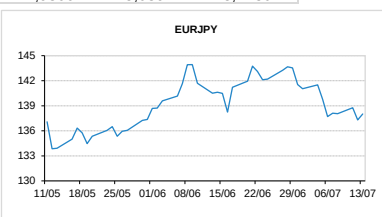
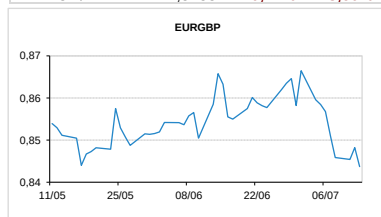


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	99,10	-0,39	-19,97	OT 2Y	0,745	0,08	-0,50
JETFUEL	1.155,00	-51,03	-257,50	OT 5Y	1,449	0,06	18,60
DIESEL	1.123,02	-52,51	-217,48	OT 10Y	2,254	0,02	29,90
COBRE	7.294,00	-230,50	-2.093,50	BUND 10Y	0,574	3,42	15,80
ZINCO	3.108,50	-16,50	-589,25	SCHATZ 2Y	1,103	12,30	-0,20
OURO	1.738,35	12,34	-80,91	T-NOTE 10Y	3,729	-1,70	15,60
TRIGO	831,25	17,00	-254,75	T-NOTE 2Y	3,508	4,55	13,10
LICENÇA C02	83,79	-1,86	2,25	GILT 10Y	2,201	-0,21	-8,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0067	0,25%	-3,71%	1,0139	1,0224	1,0356
EUR/GBP	0,84371	0,54%	1,75%	0,8479	0,8522	0,8603
EUR/JPY	138,02	-0,51%	1,80%	138,02	138,02	138,01
EUR/CHF	0,9865	-0,09%	5,24%	0,9863	0,9852	0,9829
EUR/BRL	5,4208	0,70%	-1,76%	5,5967	5,7725	6,1012
EUR/PLN	4,8238	-0,11%	-3,60%	4,9306	5,0391	5,2180



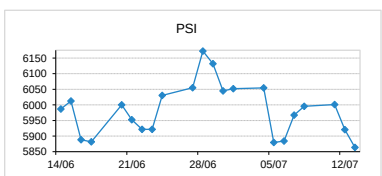
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0067	0,8437	138,02	0,9865	10,6019	7,4420	1,3065	1,48625	5,4208	10,2593
USD	0,9890	-	0,8366	137,15	0,9768	10,4834	7,3599	1,2960	1,4723	5,3769	10,1425

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,085	-1,78	45,72
BCP	0,136	-4,96	-3,48
CORT. AMORIM	10,040	-1,18	-10,99
CTT	3,040	-0,49	-33,26
EDP	4,622	-1,51	-4,35
EDP R	24,410	0,49	11,46
GALP	9,814	-0,08	15,19
J MARTINS	20,420	-0,58	1,59
MOTA ENGIL	1,200	-1,32	-5,96
NAVIGATOR	3,820	0,00	14,03
NOS	3,762	0,11	10,32
REN	2,830	0,35	11,20
SEMAPA	13,380	0,30	14,36
SONAE SGPS	1,092	-1,97	8,87
GREENVOLT	8,150	-3,32	31,24

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	0,49
ALTRI	0,35
SEMAPA	0,30
NOS	0,11
EDP	-1,51
ALTRI	-1,78
SONAE SGPS	-1,97
GREENVOLT	-3,32
BCP	-4,96



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.863,41	-0,97%	5,28%	6.370,78	4.859,53
CAC40	6.000,24	-0,73%	-16,12%	7.384,86	5.756,38
ESTX 50 PR	3.453,97	-0,95%	-19,65%	4.415,23	3.357,06
XTRA DAX	12.756,32	-1,16%	-19,70%	16.290,19	12.390,95
S&P 500	3.798,47	-0,55%	-20,31%	4.818,62	3.636,87
IBEX 35	7.945,90	-0,86%	-8,81%	9.198,10	7.287,70
NIKKEI 225	26.478,77	0,54%	-8,03%	30.795,78	24.681,74

