

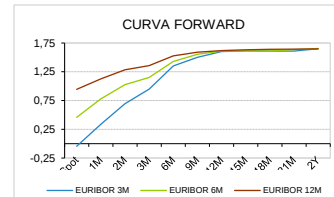
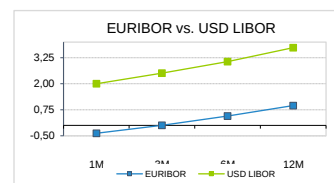
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

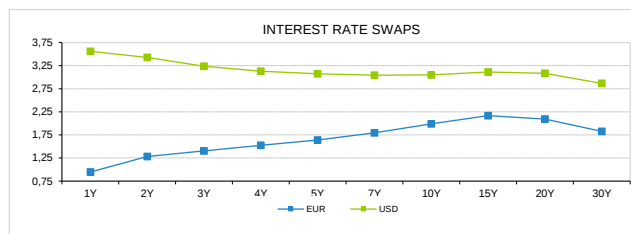
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,3780	4	13	1M	1,9991	3	68	1,3478	-0,2750
3M	0,0020	5	25	3M	2,5120	3	68	1,6875	-0,0725
6M	0,4480	9	27	6M	3,0610	0	55	2,0908	0,1300
12M	0,9520	9	-1	12M	3,7341	5	36	2,4906	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9460	6	-19	1,6200	1,8948	2,1890
2Y	1,2825	5	-71	1,6450	2,0028	2,2210
3Y	1,4042	4	-81	1,7200	2,0580	2,2730
4Y	1,5240	4	-79	1,8150	2,1010	2,3250
5Y	1,6385	4	-74	1,8860	2,1600	2,3820
7Y	1,7955	4	-68	2,0000	2,2645	2,4560
10Y	1,9908	4	-63	2,1635	2,3730	2,4770
15Y	2,1680	2	-49	2,2600	2,3170	2,2810
20Y	2,0950	2	-44	2,1350	2,1280	2,0610
30Y	1,8270	2	-44	1,8410	1,8050	1,7420

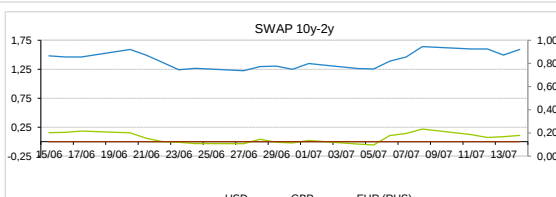
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	1,25
Japão	0,10
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	1,35
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5602	4	6	3,2385	2,7600	2,8825
2Y	3,4286	4	-37	3,0361	2,7850	2,9020
3Y	3,2366	5	-52	2,9510	2,8210	2,9100
4Y	3,1298	5	-56	2,9190	2,8420	2,9490
5Y	3,0752	5	-56	2,9080	2,8580	3,0148
7Y	3,0420	5	-54	2,9085	2,9280	3,0250
10Y	3,0496	4	-49	2,9800	3,0302	3,1080
15Y	3,1114	2	-40	3,0535	3,0529	3,0786
20Y	3,0839	0	-34	3,0155	2,9623	2,9263
30Y	2,8650	-1	-29	2,7805	2,7047	2,6400

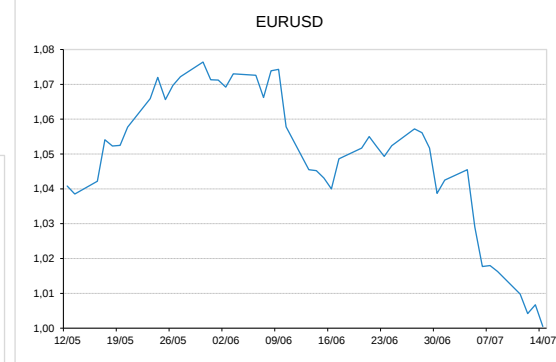
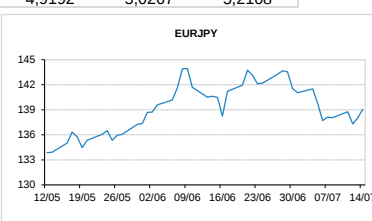


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	97,50	-2,07	-20,28	OT 2Y	0,877	0,12	-0,50
JETFUEL	1.171,50	16,50	-226,75	OT 5Y	1,541	0,09	18,60
DIESEL	1.144,50	21,48	-177,75	OT 10Y	2,371	0,11	29,90
COBRE	7.400,00	-28,50	-1.968,50	BUND 10Y	0,589	1,76	15,80
ZINCO	3.036,00	-72,50	-582,80	SCHATZ 2Y	1,115	0,95	-0,20
OURO	1.711,04	-24,47	-97,45	T-NOTE 10Y	3,758	4,08	15,60
TRIGO	803,50	-7,25	-261,75	T-NOTE 2Y	3,528	-1,58	13,10
LICENÇA C02	83,93	0,07	-0,22	GILT 10Y	2,241	2,57	-8,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0005	-0,62%	-4,28%	1,0075	1,0157	1,0290
EUR/GBP	0,8456	-0,22%	2,39%	0,8497	0,8540	0,8624
EUR/JPY	139,04	-0,73%	1,14%	139,04	139,04	139,02
EUR/CHF	0,9855	-0,09%	5,87%	0,9852	0,9839	0,9817
EUR/BRL	5,4415	-0,33%	-2,05%	5,6154	5,7877	6,1168
EUR/PLN	4,8126	0,38%	-3,18%	4,9192	5,0267	5,2108



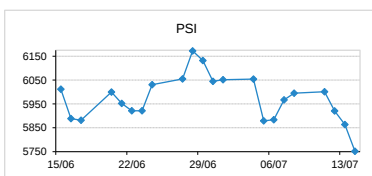
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0005	0,8456	139,04	0,9855	10,5995	7,4423	1,3141	1,4874	5,4415	10,2775
USD	1,0004	-	0,8485	139,21	0,9854	10,6120	7,4451	1,3159	1,4923	5,4445	10,3041

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,015	-1,15	44,05
BCP	0,134	-1,62	-5,04
CORT. AMORIM	10,080	0,40	-10,64
CTT	3,000	-1,32	-34,14
EDP	4,526	-2,08	-6,33
EDP R	23,500	-3,73	7,31
GALP	9,486	-3,34	11,34
J MARTINS	20,200	-1,08	0,50
MOTA ENGIL	1,190	-0,83	-6,74
NAVIGATOR	3,800	-0,52	13,43
NOS	3,706	-1,49	8,68
REN	2,750	-2,83	8,06
SEMAPA	13,300	-0,60	13,68
SONAE SGPS	1,090	-0,18	8,67
GREENVOLT	7,880	-3,31	26,89

MAIORES GANHOS/PERDAS	
Título	Variação %
CORT. AMORIM	0,40
EDP	-2,08
REN	-2,83
GREENVOLT	-3,31
GALP	-3,34
EDP R	-3,73



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.751,90	-1,90%	3,28%	6.370,78	4.859,53
CAC40	5.915,41	-1,41%	-17,30%	7.384,86	5.756,38
ESTX 50 PR	3.396,61	-1,66%	-20,98%	4.415,23	3.357,06
XTRA DAX	12.519,66	-1,86%	-21,18%	16.290,19	12.390,95
S&P 500	3.761,60	-1,05%	-21,07%	4.818,62	3.636,87
IBEX 35	7.804,30	-1,77%	-10,44%	9.198,10	7.287,70
NIKKEI 225	26.643,39	0,62%	-7,46%	30.795,78	24.681,74

