

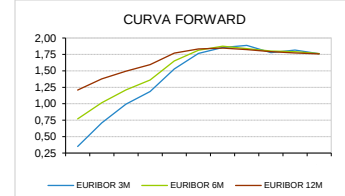
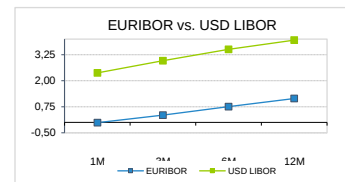
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

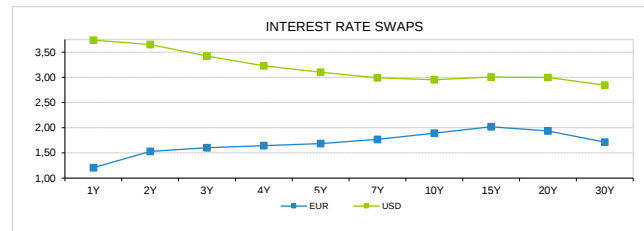
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,0140	1	30	1M	2,3770	0	26	1,7050	-0,2450
3M	0,3510	2	28	3M	2,9606	2	22	2,0622	0,0925
6M	0,7530	2	22	6M	3,5060	-3	19	2,4748	0,3100
12M	1,1460	3	9	12M	3,9507	-4	5	2,8947	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2069	10	22	1,8530	1,7655	1,9520
2Y	1,5291	16	21	1,7982	1,8135	1,9860
3Y	1,6023	16	15	1,7900	1,8560	2,0340
4Y	1,6430	16	7	1,8080	1,8970	2,0780
5Y	1,6840	15	1	1,8360	1,9425	2,1220
7Y	1,7671	13	-6	1,9015	2,0300	2,1890
10Y	1,8932	11	-13	2,0139	2,1225	2,2080
15Y	2,0190	9	-18	2,0770	2,0780	2,0380
20Y	1,9360	8	-19	1,9560	1,9140	1,8630
30Y	1,7142	7	-15	1,7185	1,6710	1,6210

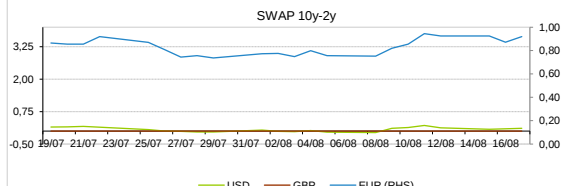
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,50
EUA	2,50
Reino Unido	1,75
Japão	0,10
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,85
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,7375	7	23	3,4979	2,5938	2,6330
2Y	3,6504	10	23	3,2249	2,5735	2,6660
3Y	3,4230	11	17	2,9752	2,5715	2,6800
4Y	3,2297	12	8	2,8575	2,6110	2,7130
5Y	3,1030	12	1	2,8570	2,6175	2,7756
7Y	2,9901	11	-6	2,7815	2,6970	2,8617
10Y	2,9514	11	-10	2,8490	2,8310	2,9145
15Y	3,0072	10	-11	2,9135	2,8738	2,9468
20Y	2,9977	9	-10	2,8591	2,8579	2,8335
30Y	2,8460	8	-4	2,7300	2,6475	2,6262

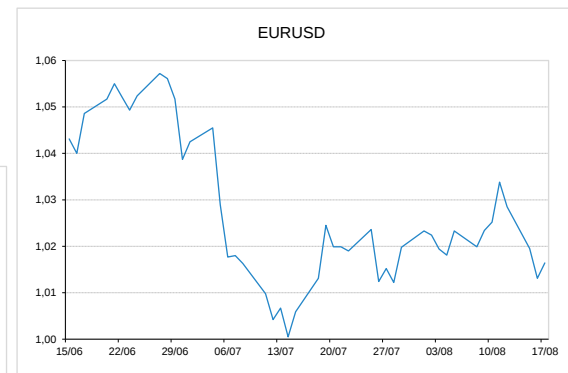
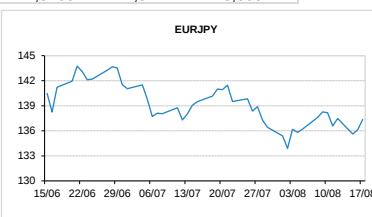
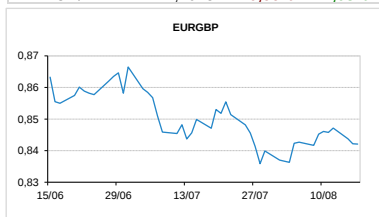


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	92,69	0,35	-4,46	OT 2Y	0,779	0,16	-0,50
JETFUEL	1,090,75	4,84	-86,50	OT 5Y	1,421	0,16	18,60
DIESEL	1,052,75	5,50	-97,50	OT 10Y	2,131	0,14	29,90
COBRE	8,005,50	-1,00	788,50	BUND 10Y	0,441	9,94	15,80
ZINCO	3,741,00	108,50	801,00	SCHATZ 2Y	1,162	12,79	-0,20
OURO	1,762,30	-13,39	54,13	T-NOTE 10Y	3,744	7,80	15,60
TRIGO	782,00	-20,75	-12,00	T-NOTE 2Y	3,672	8,74	13,10
LICENÇA C02	95,92	3,84	10,54	GILT 10Y	2,375	15,24	-8,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0164	0,33%	0,33%	1,0233	1,0314	1,0445
EUR/GBP	0,84208	0,01%	0,59%	0,8462	0,8513	0,8613
EUR/JPY	137,36	-0,91%	2,04%	137,36	137,35	137,34
EUR/CHF	0,9694	-0,38%	2,30%	0,9683	0,9669	0,9643
EUR/BRL	5,2571	-0,44%	4,93%	5,4144	5,5784	5,8656
EUR/PLN	4,7025	-0,66%	2,03%	4,8106	4,9144	5,0994



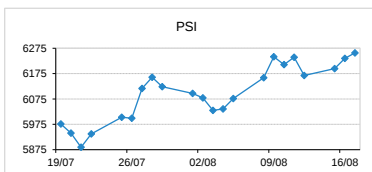
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0164	0,8421	137,36	0,9694	10,5777	7,4377	1,3147	1,4704	5,2571	9,8882
USD	0,9839	-	0,8303	135,46	0,9530	10,4092	7,3181	1,2923	1,4459	5,1714	9,7219

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,750	0,26	37,70
BCP	0,151	-0,72	7,10
CORT. AMORIM	10,620	0,38	-5,85
CTT	3,320	-0,75	-27,11
EDP	5,152	0,51	6,62
EDP R	26,620	0,76	21,55
GALP	10,585	1,24	24,24
J MARTINS	22,760	1,61	13,23
MOTA ENGIL	1,226	0,00	-3,92
NAVIGATOR	4,066	-1,17	21,37
NOS	3,714	-0,64	8,91
REN	2,770	-0,36	8,84
SEMAPA	14,460	0,42	23,59
SONAE SGPS	1,039	-0,29	3,59
GREENVOLT	10,620	2,12	71,01

MAIORES GANHOS/PERDAS	
Título	Variação %
GREENVOLT	2,12
J MARTINS	1,61
GALP	1,24
EDP R	0,76
EDP	0,51
REN	-0,36
NOS	-0,64
BCP	-0,72
CTT	-0,75
NAVIGATOR	-1,17



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.256,75	0,34%	12,34%	6.370,78	5.163,65
CAC40	6.526,46	-1,00%	-8,76%	7.384,86	5.756,38
ESTX 50 PR	3.756,23	-1,29%	-12,61%	4.415,23	3.357,06
XTRA DAX	13.623,33	-2,06%	-14,24%	16.290,19	12.390,95
S&P 500	4.269,42	-0,83%	-10,42%	4.818,62	3.636,87
IBEX 35	8.430,90	-0,95%	-3,25%	9.198,10	7.287,70
NIKKEI 225	29.222,77	1,23%	1,50%	30.795,78	24.681,74

