

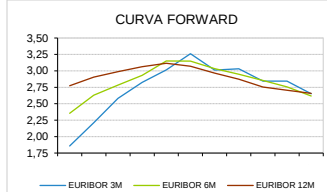
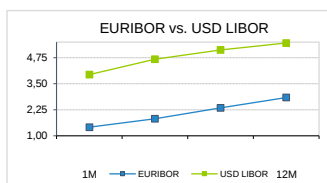
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

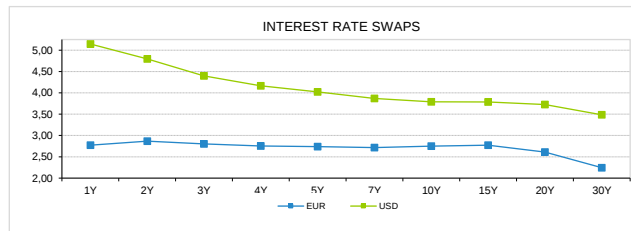
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,4130	-1	49	1M	3,9386	3	46	3,0048	0,2950
3M	1,8210	2	37	3M	4,6754	0	45	3,4311	0,5050
6M	2,3420	5	30	6M	5,1224	4	45	3,8431	0,7300
12M	2,8370	0	14	12M	5,4579	-1	15	4,2467	1,1400

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7733	1	12	2,9652	2,6170	2,6545
2Y	2,8670	-1	-10	2,8170	2,6375	2,6590
3Y	2,8020	0	-21	2,9425	2,6420	2,9450
4Y	2,7555	0	-29	2,9200	2,8770	2,9765
5Y	2,7385	1	-35	2,7160	2,6700	2,7625
7Y	2,7172	0	-41	2,9320	2,7240	2,8130
10Y	2,7515	-1	-44	2,7660	2,7770	2,7925
15Y	2,7722	-1	-44	2,7490	2,6600	2,5600
20Y	2,6127	-1	-36	2,5625	2,4350	2,3110
30Y	2,2450	-1	-31	2,1900	2,2340	2,1125

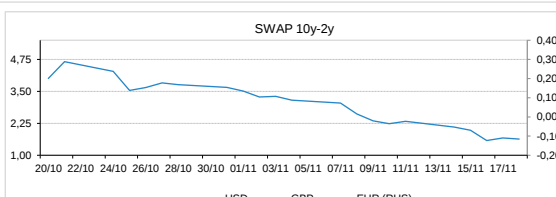
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,00
EUA	4,00
Reino Unido	3,00
Japão	0,10
Canadá	3,75
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1460	1	18	4,3910	3,3560	3,4560
2Y	4,7947	3	-2	3,9725	3,3765	3,4429
3Y	4,3987	3	-15	3,7790	3,4030	3,4480
4Y	4,1636	4	-20	3,6910	3,4100	3,4680
5Y	4,0231	4	-22	3,6490	3,4200	3,5146
7Y	3,8700	4	-23	3,5930	3,4650	3,5680
10Y	3,7896	4	-21	3,6140	3,5634	3,6180
15Y	3,7848	4	-17	3,6406	3,5640	3,5660
20Y	3,7260	4	-13	3,5800	3,4971	3,4290
30Y	3,4851	4	-8	3,3515	3,2307	3,1596

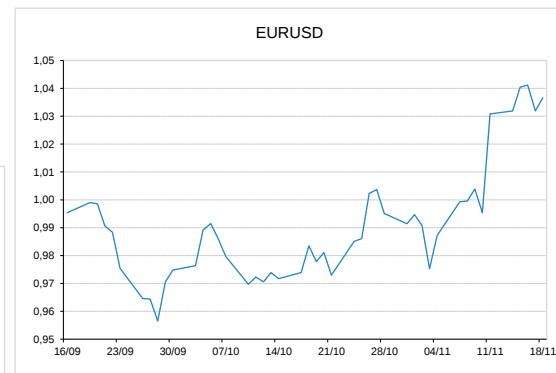
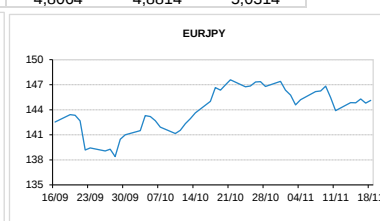


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	86,97	-2,81	-1,63	OT 2Y	2,210	-0,02	17,50
JETFUEL	1,007,06	-21,70	-128,94	OT 5Y	2,401	-0,01	-37,40
DIESEL	992,75	-29,58	-169,25	OT 10Y	2,927	-0,03	-51,80
COBRE	8.118,00	-183,50	547,50	BUND 10Y	1,620	-1,15	-36,40
ZINCO	2.988,00	-73,50	105,50	SCHATZ 2Y	2,461	-3,70	-9,90
OURO	1.754,52	-5,91	102,30	T-NOTE 10Y	4,462	3,82	-27,10
TRIGO	822,00	-3,00	-45,75	T-NOTE 2Y	4,825	2,86	-8,20
LICENÇA C02	72,25	-0,15	4,48	GILT 10Y	3,339	5,95	-80,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0366	0,46%	5,40%	1,0444	1,0509	1,0633
EUR/GBP	0,87063	0,47%	-0,16%	0,8747	0,8785	0,8864
EUR/JPY	145,12	-0,22%	1,05%	145,11	145,10	145,08
EUR/CHF	0,9855	0,14%	-0,50%	0,9817	0,9774	0,9684
EUR/BRL	5,5661	0,71%	-7,14%	5,7124	5,8480	6,1444
EUR/PLN	4,7010	0,12%	1,81%	4,8064	4,8814	5,0314



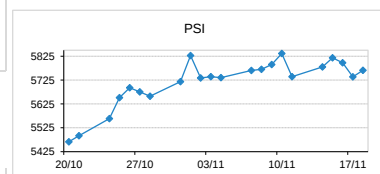
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0366	0,8706	145,12	0,9855	10,9839	7,4380	1,3847	1,54919	5,5661	10,5385
USD	0,9651	-	0,8384	139,875	0,9509	10,5980	7,1779	1,3388	1,4947	5,3406	10,1720

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,520	0,18	32,19
BCP	0,153	0,20	8,23
CORT. AMORIM	8,700	-0,11	-22,87
CTT	3,250	-0,15	-28,65
EDP	4,432	0,96	-8,28
EDP R	22,300	1,41	1,83
GALP	11,255	-0,04	32,10
J MARTINS	20,440	0,99	1,69
MOTA ENGIL	1,226	-0,33	-2,25
NAVIGATOR	3,634	0,55	8,48
NOS	3,862	1,10	13,26
REN	2,550	0,59	0,20
SEMAPA	13,720	-0,58	17,26
SONAE SGPS	0,952	-0,31	-5,13
GREENVOLT	8,070	-1,22	29,95

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	1,41
NOS	1,10
J MARTINS	0,99
EDP	0,96
REN	0,59
CTT	-0,15
SONAE SGPS	-0,31
MOTA ENGIL	-0,33
SEMAPA	-0,58
GREENVOLT	-1,22



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.766,02	0,48%	3,53%	6.370,78	5.128,86
CAC40	6.644,46	1,04%	-7,11%	7.384,86	5.628,42
ESTX 50 PR	3.924,84	1,20%	-8,69%	4.415,23	3.249,57
XTRA DAX	14.431,86	1,16%	-9,15%	16.290,19	11.862,84
S&P 500	3.955,18	0,21%	-17,03%	4.818,62	3.491,58
IBEX 35	8.127,80	1,08%	-6,72%	9.013,20	7.189,60
NIKKEI 225	27.899,77	-0,11%	-3,10%	29.806,49	24.681,74

