

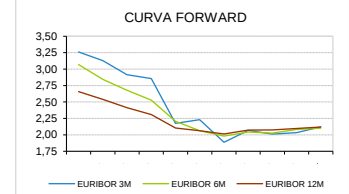
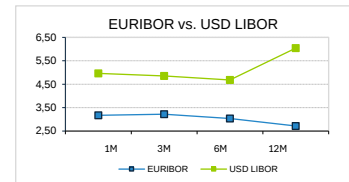
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

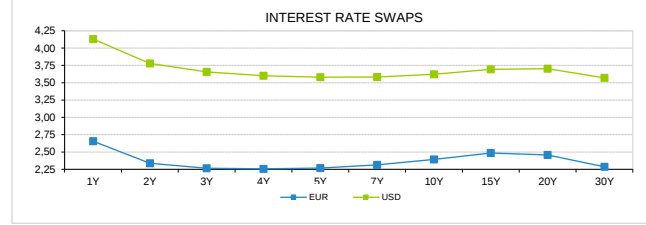
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,1740	-3	-24	1M	4,9602	0	-35	4,8748	0,8575
3M	3,2190	1	-26	3M	4,8537	0	-42	4,7262	0,7775
6M	3,0360	-1	-23	6M	4,6821	-1	-45	4,5412	0,6800
12M	2,7170	-3	-23	12M	6,0414	8	31	4,2344	0,6400

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6568	-3	-21	2,0082	2,2306	2,3955
2Y	2,3372	-3	-14	2,0645	2,2727	2,4333
3Y	2,2665	-2	-9	2,1190	2,3130	2,4665
4Y	2,2572	-2	-7	2,1660	2,3510	2,5020
5Y	2,2685	-1	-5	2,2105	2,3870	2,5303
7Y	2,3131	0	-3	2,2900	2,4540	2,5830
10Y	2,3927	1	-1	2,3905	2,5270	2,6152
15Y	2,4858	2	0	2,4740	2,5310	2,5360
20Y	2,4566	2	1	2,4270	2,4360	2,4068
30Y	2,2860	3	2	2,2520	2,2360	2,1965

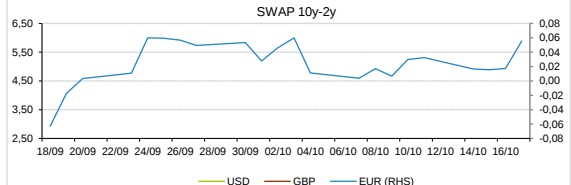
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,40
EUA	5,00
Reino Unido	5,00
Japão	0,25
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	10,75
Austrália	4,35
Índia	4,50



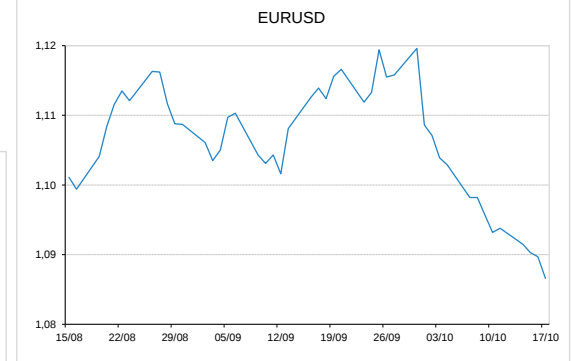
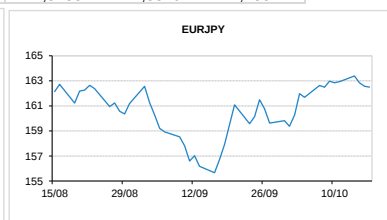
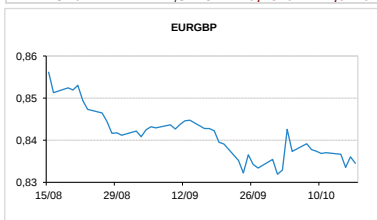
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1304	3	24	3,4180	3,4270	3,5625
2Y	3,7794	4	37	3,4050	3,4580	3,5930
3Y	3,6552	5	41	3,4125	3,4910	3,6210
4Y	3,6006	5	43	3,4310	3,5230	3,6500
5Y	3,5801	6	43	3,4550	3,5520	3,6720
7Y	3,5828	7	44	3,5060	3,6050	3,7200
10Y	3,6213	7	43	3,5790	3,6760	3,7700
15Y	3,6942	8	42	3,6600	3,7140	3,7630
20Y	3,7032	8	42	3,6590	3,6680	3,6710
30Y	3,5700	8	42	3,5170	3,4860	3,4470



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	74,17	-0,05	1,16	OT 2Y	2,185	-0,01	-12,60
JETFUEL	700,00	0,00	20,75	OT 5Y	2,202	0,00	-6,90
DIESEL	652,50	0,75	5,75	OT 10Y	2,667	0,01	-5,80
COBRE	9.591,00	28,00	168,50	BUND 10Y	2,183	2,25	7,90
ZINCO	3.053,18	8,78	110,17	SCHATZ 2Y	2,409	-1,72	0,00
OURO	2.693,17	19,33	123,67	T-NOTE 10Y	4,490	5,46	38,10
TRIGO	582,75	-2,25	7,00	T-NOTE 2Y	4,212	4,83	49,60
LICENÇA C02	63,02	-0,01	-1,32	GILT 10Y	4,297	4,90	42,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0866	-0,28%	-2,45%	1,0910	1,0955	1,1051
EUR/GBP	0,83455	0,18%	0,99%	0,8379	0,8415	0,8492
EUR/JPY	162,5	0,04%	-3,56%	162,49	162,48	162,46
EUR/CHF	0,9377	0,24%	0,39%	0,9319	0,9267	0,9181
EUR/BRL	6,1573	-0,07%	-1,02%	6,2516	6,3678	6,6651
EUR/PLN	4,3179	-0,45%	-1,01%	4,3485	4,3829	4,4552

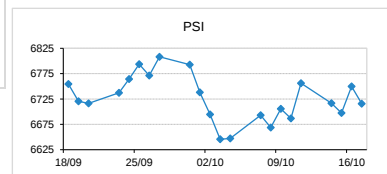

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0866	0,8346	162,50	0,9377	11,4043	7,4590	1,4937	1,61726	6,1573	11,8552
USD	0,9238	-	0,7693	150,015	0,8651	10,5303	6,8905	1,3788	1,4925	5,6750	10,9351

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,140	-0,29	11,74
BCP	0,431	0,47	57,18
CORT. AMORIM	8,900	0,00	-2,63
CTT	4,310	-0,35	23,50
EDP	3,917	-0,63	-14,01
EDP R	14,100	-1,54	-23,89
GALP	16,825	-0,24	26,12
GREENVOLT	8,335	0,06	1,89
J MARTINS	17,200	-1,38	-25,35
MOTA ENGIL	2,646	1,30	-33,18
NAVIGATOR	3,692	-0,75	4,06
NOS	3,635	-0,95	13,59
REN	2,395	-0,83	3,01
SEMAPA	14,700	-0,68	9,70
SONAE SGPS	0,938	-0,11	3,70
IBERSOL	7,220	-0,55	8,08

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	1,30
BCP	0,47
GREENVOLT	0,06
NAVIGATOR	-0,75
REN	-0,83
NOS	-0,95
J MARTINS	-1,38
EDP R	-1,54



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.715,78	-0,51%	4,99%	6.993,53	5.984,82
CAC40	7.583,73	1,22%	0,54%	8.259,19	6.773,82
ESTX 50 PR	4.947,30	0,79%	9,42%	5.121,71	3.993,10
XTRA DAX	19.583,39	0,77%	16,90%	19.674,68	14.630,21
S&P 500	5.862,68	0,34%	22,90%	5.878,46	4.103,78
IBEX 35	11.904,50	-0,77%	17,84%	12.037,90	8.879,30
NIKKEI 225	38.911,19	-0,69%	16,28%	42.426,77	30.538,29

