

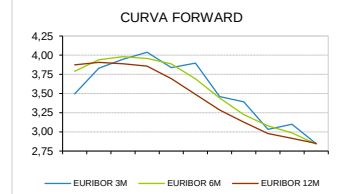
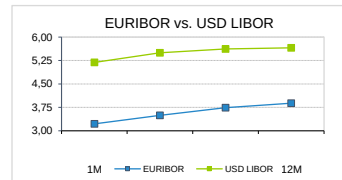
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

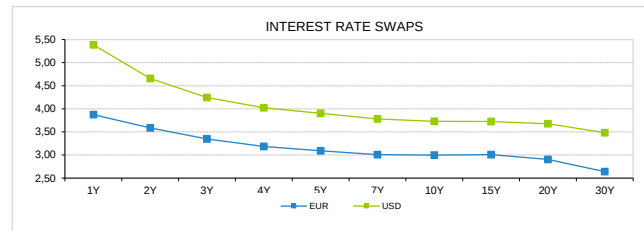
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,2220	0	12	1M	5,1886	3	9	4,5378	1,2700
3M	3,4930	0	21	3M	5,4963	0	16	4,7734	1,6000
6M	3,7390	1	16	6M	5,6234	-2	19	5,0259	1,7000
12M	3,8840	1	11	12M	5,6573	-7	22	5,2461	1,9250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8740	2	17	3,2908	2,6720	2,7568
2Y	3,5855	4	22	3,0723	2,6830	2,7867
3Y	3,3470	5	22	2,9420	2,7060	2,8190
4Y	3,1840	4	17	2,8830	2,7340	2,8540
5Y	3,0912	4	13	2,8582	2,7630	2,8890
7Y	3,0101	4	8	2,8560	2,8260	2,9420
10Y	2,9980	4	4	2,9040	2,8980	2,9589
15Y	3,0093	3	2	2,9235	2,8560	2,8212
20Y	2,9030	3	2	2,8100	2,7140	2,6520
30Y	2,6410	4	3	2,5570	2,4657	2,4030

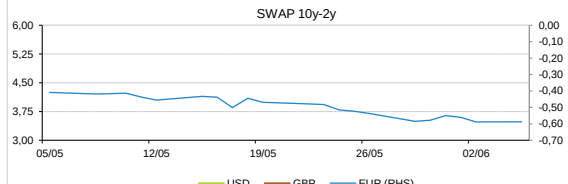
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,75
EUA	5,25
Reino Unido	4,50
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,3867	-2	42	3,8942	3,2974	3,4314
2Y	4,6565	-3	48	3,6410	3,3452	3,4485
3Y	4,2448	-2	45	3,5342	3,3693	3,4837
4Y	4,0245	-2	41	3,4958	3,3926	3,5079
5Y	3,9026	-3	38	3,4853	3,4270	3,5323
7Y	3,7814	-2	32	3,4877	3,4818	3,5878
10Y	3,7305	-2	26	3,5317	3,5470	3,6160
15Y	3,7259	-2	21	3,5711	3,5519	3,5828
20Y	3,6786	-2	17	3,5395	3,4965	3,4652
30Y	3,4830	-2	14	3,3563	3,2752	3,2194

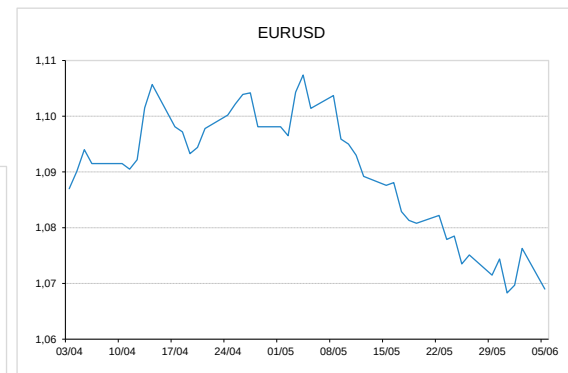
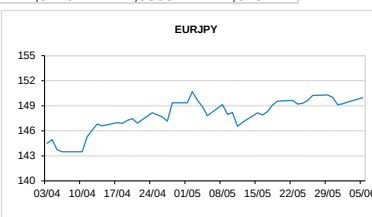
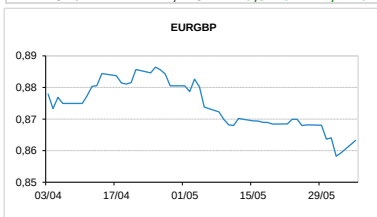


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	77,11	0,98	2,02	OT 2Y	2,754	0,05	12,50
JETFUEL	737,65	15,85	18,32	OT 5Y	2,719	0,08	8,90
DIESEL	701,64	15,85	27,56	OT 10Y	3,062	0,06	0,80
COBRE	8.247,50	-6,50	-277,00	BUND 10Y	2,102	7,50	19,60
ZINCO	2.302,00	44,25	-304,25	SCHATZ 2Y	3,241	8,81	37,60
OURO	1.957,48	9,51	-59,31	T-NOTE 10Y	4,283	0,00	40,00
TRIGO	618,00	-1,00	-42,25	T-NOTE 2Y	4,572	-1,02	89,40
LICENÇA C02	82,70	3,71	-2,26	GILT 10Y	4,432	6,74	63,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,069	-0,68%	-2,94%	1,0745	1,0795	1,0882
EUR/GBP	0,86323	-0,46%	1,22%	0,8664	0,8701	0,8788
EUR/JPY	149,96	-0,33%	-1,44%	149,95	149,93	149,90
EUR/CHF	0,9712	0,21%	1,05%	0,9663	0,9613	0,9526
EUR/BRL	5,2732	0,70%	3,47%	5,3897	5,4873	5,6646
EUR/PLN	4,4734	0,34%	2,21%	4,5170	4,5555	4,6287



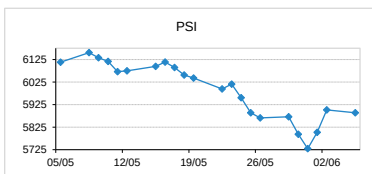
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0690	0,8632	149,96	0,9712	11,6327	7,4493	1,4381	1,61786	5,2732	11,8200
USD	0,9337	-	0,8059	139,655	0,9063	10,8793	6,9544	1,3438	1,5107	4,9249	11,0493

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,046	-1,32	-3,82
BCP	0,209	0,53	42,49
CORT. AMORIM	9,710	-1,72	11,35
CTT	3,360	0,15	9,09
EDP	4,636	-0,13	-0,43
EDP R	19,105	-0,68	-7,17
GALP	10,505	-0,10	-16,69
GREENVOLT	6,375	0,24	-18,27
J MARTINS	23,760	-1,33	17,74
MOTA ENGIL	1,876	0,21	60,34
NAVIGATOR	3,112	-0,19	-9,90
NOS	3,482	0,29	-4,47
REN	2,535	0,00	0,60
SEMAPA	13,200	2,48	6,80
SONAE SGPS	0,936	0,48	0,11
IBERSOL	6,980	0,00	26,45

MAIORES GANHOS/PERDAS	
Título	Variação %
SEMAPA	2,48
BCP	0,53
SONAE SGPS	0,48
NOS	0,29
GREENVOLT	0,24
NAVIGATOR	-0,19
EDP R	-0,68
ALTRI	-1,32
J MARTINS	-1,33
CORT. AMORI	-1,72



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.888,72	-0,22%	2,84%	6.370,78	5.128,86
CAC40	7.200,91	-0,96%	11,23%	7.581,26	5.628,42
ESTX 50 PR	4.293,24	-0,70%	13,17%	4.412,88	3.249,57
XTRA DAX	15.963,89	-0,54%	14,65%	16.331,94	11.862,84
S&P 500	4.290,81	0,19%	11,75%	4.325,28	3.491,58
IBEX 35	9.288,90	-0,30%	12,88%	9.540,50	7.189,60
NIKKEI 225	32.217,43	2,20%	23,46%	32.217,43	25.520,23

