

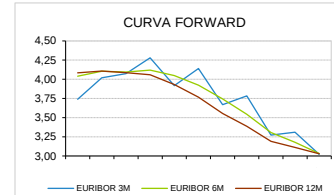
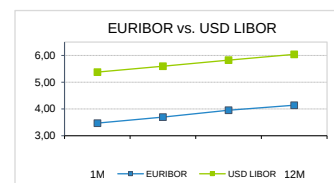
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

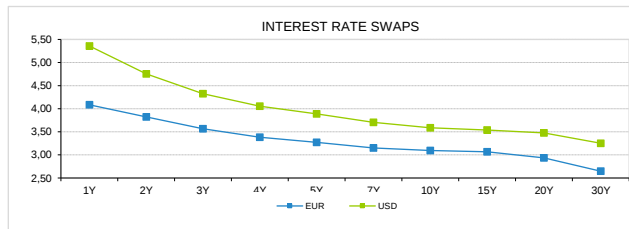
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,4720	2	9	1M	5,3781	1	22	5,1399	1,7200
3M	3,6980	5	11	3M	5,5951	1	8	5,3528	1,8450
6M	3,9520	2	6	6M	5,8274	0	17	5,6054	1,8600
12M	4,1410	2	6	12M	6,0414	8	31	5,8123	2,1250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0848	2	4	3,5490	2,8085	2,8010
2Y	3,8240	5	5	3,2890	2,7985	2,8190
3Y	3,5650	6	4	3,1330	2,7500	2,8360
4Y	3,3835	6	6	3,0510	2,8090	2,8590
5Y	3,2718	6	8	3,0050	2,8230	2,8910
7Y	3,1515	6	9	2,9640	2,9755	2,8885
10Y	3,0949	6	10	2,9750	2,9165	2,9420
15Y	3,0685	6	10	2,9630	2,8530	2,7910
20Y	2,9375	7	8	2,8280	2,6955	2,6100
30Y	2,6470	4	6	2,5520	2,4305	2,3493

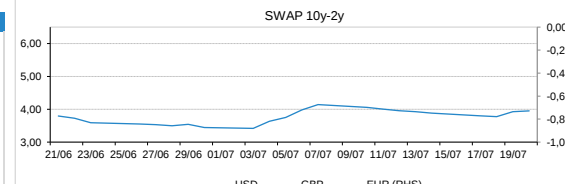
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,00
EUA	5,25
Reino Unido	5,00
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,3590	5	11	4,1250	3,1720	3,1990
2Y	4,7543	9	15	3,7800	3,1680	3,1940
3Y	4,3238	11	16	3,5830	3,1780	3,2020
4Y	4,0533	12	15	3,4840	3,1810	3,2190
5Y	3,8880	12	14	3,4310	3,1880	3,2350
7Y	3,7052	11	14	3,3710	3,2150	3,2760
10Y	3,5881	11	13	3,3590	3,2660	3,3180
15Y	3,5390	9	11	3,3710	3,2870	3,2880
20Y	3,4765	8	11	3,3250	3,2140	3,1690
30Y	3,2523	7	10	3,1170	3,0020	2,9380

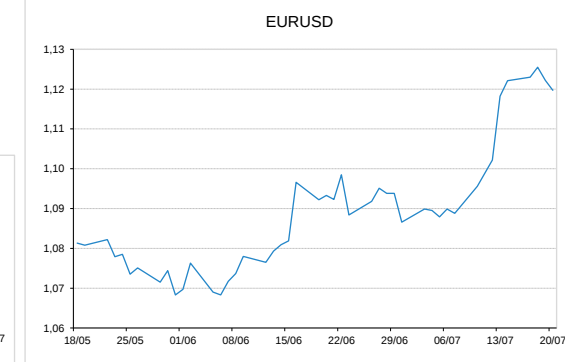
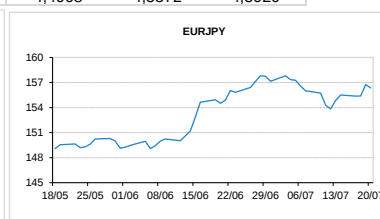


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,88	-0,58	2,99	OT 2Y	3,082	0,04	12,50
JETFUEL	826,25	15,25	48,25	OT 5Y	2,973	0,03	8,00
DIESEL	781,25	11,75	32,25	OT 10Y	3,184	0,04	11,20
COBRE	8 432,50	-44,00	-111,00	BUND 10Y	2,267	5,94	6,60
ZINCO	2 356,50	-33,75	-78,50	SCHATZ 2Y	3,421	5,82	7,30
OURO	1 967,59	-9,05	31,17	T-NOTE 10Y	4,473	9,25	12,80
TRIGO	728,50	0,75	19,75	T-NOTE 2Y	5,100	10,27	25,50
LICENÇA C02	90,93	1,75	-3,92	GILT 10Y	4,428	9,77	-10,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1197	-0,22%	2,41%	1,1247	1,1302	1,1389
EUR/GBP	0,8692	0,00%	-1,40%	0,8729	0,8775	0,8868
EUR/JPY	156,35	0,26%	-1,18%	156,33	156,32	156,29
EUR/CHF	0,9654	-0,38%	1,55%	0,9604	0,9552	0,9459
EUR/BRL	5,3535	0,25%	-2,36%	5,4610	5,5503	5,7020
EUR/PLN	4,4500	0,09%	-0,14%	4,4908	4,5372	4,5920



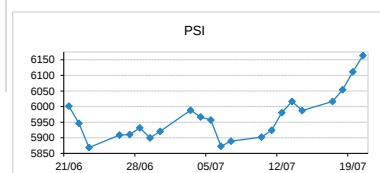
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1197	0,8692	156,35	0,9654	11,5287	7,4509	1,4687	1,64382	5,3535	11,2401
USD	0,8973	-	0,7782	140,32	0,8657	10,3291	6,6854	1,3178	1,4741	4,8013	10,0421

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,202	0,00	-0,11
BCP	0,255	1,72	74,11
CORT. AMORIM	10,200	0,20	16,97
CTT	3,700	1,93	20,13
EDP	4,290	0,85	-7,86
EDP R	17,595	-0,03	-14,50
GALP	11,300	0,27	-10,39
GREENVOLT	6,210	0,57	-20,38
J MARTINS	26,800	1,59	32,80
NOS ENGIL	2,320	0,00	98,29
NAVIGATOR	3,158	0,06	-8,57
NOS	3,480	1,75	-4,53
REN	2,485	0,00	-1,39
SEMAPA	13,140	1,39	6,31
SONAE SGPS	0,962	1,32	2,83
IBERSOL	6,960	-0,57	26,09

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	1,93
NOS	1,75
BCP	1,72
J MARTINS	1,59
SEMAPA	1,39
EDP R	-0,03
IBERSOL	-0,57



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 163,69	0,85%	7,64%	6 290,49	5 128,86
CAC40	7 384,91	0,79%	14,07%	7 581,26	5 628,42
ESTX 50 PR	4 373,73	0,26%	15,29%	4 420,01	3 249,57
XTRA DAX	16 204,22	0,59%	16,38%	16 427,42	11 862,84
S&P 500	4 553,26	-0,27%	18,59%	4 578,43	3 491,58
IBEX 35	9 518,30	0,70%	15,67%	9 658,60	7 189,60
NIKKEI 225	32 490,52	-1,23%	24,51%	33 772,89	25 621,96

