

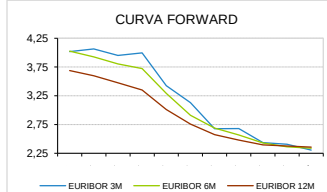
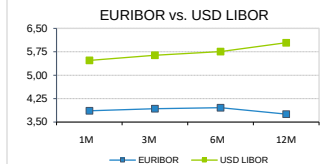
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

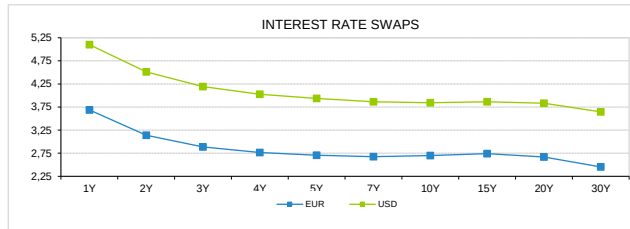
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8620	0	3	1M	5,4743	0	4	5,1991	1,6250
3M	3,9280	-3	-6	3M	5,6408	1	0	5,2273	1,7630
6M	3,9600	1	-11	6M	5,7576	4	-9	5,2313	1,7350
12M	3,7540	0	-29	12M	6,0414	8	31	5,0933	1,7250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6880	0	-32	2,5720	2,3770	2,5570
2Y	3,1395	-1	-44	2,4670	2,4200	2,5955
3Y	2,8860	-1	-47	2,4375	2,4590	2,6290
4Y	2,7650	-2	-48	2,4410	2,5010	2,6600
5Y	2,7051	-3	-48	2,4677	2,5380	2,6923
7Y	2,6756	-4	-48	2,5170	2,6030	2,7400
10Y	2,6982	-5	-49	2,6010	2,6840	2,7610
15Y	2,7405	-6	-50	2,6565	2,6620	2,6520
20Y	2,6684	-6	-49	2,5830	2,5430	2,5040
30Y	2,4540	-7	-47	2,3760	2,3340	2,2910

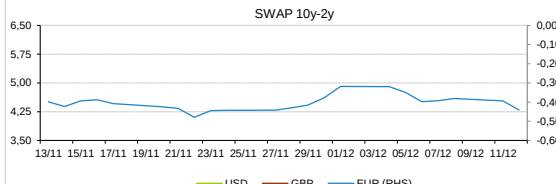
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,50



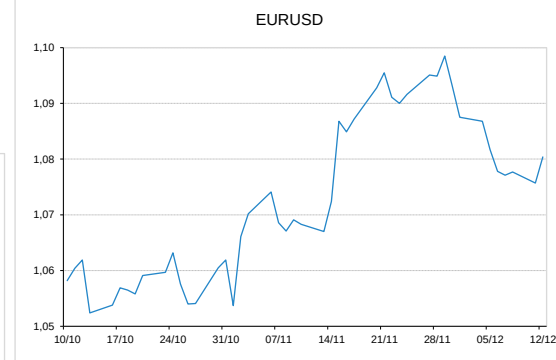
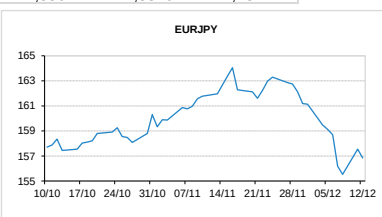
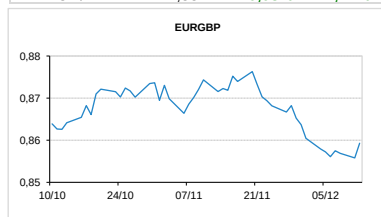
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1016	-3	-24	3,8820	3,5260	3,6270
2Y	4,5121	-5	-35	3,6930	3,5350	3,6520
3Y	4,1927	-6	-40	3,6390	3,5640	3,6800
4Y	4,0269	-6	-42	3,6170	3,5910	3,7090
5Y	3,9362	-6	-44	3,6190	3,6190	3,7290
7Y	3,8637	-6	-45	3,6420	3,6680	3,7720
10Y	3,8415	-6	-45	3,6930	3,7310	3,8150
15Y	3,8631	-5	-45	3,7520	3,7590	3,7840
20Y	3,8324	-5	-44	3,7280	3,6930	3,6650
30Y	3,6461	-4	-42	3,5440	3,4830	3,4280



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	73,22	-2,81	-7,91	OT 2Y	2,773	0,01	-45,00
JETFUEL	798,00	-29,00	-93,50	OT 5Y	2,592	-0,04	-52,80
DIESEL	792,25	4,25	-36,25	OT 10Y	2,892	-0,05	-56,10
COBRE	8.343,00	-107,50	305,50	BUND 10Y	2,076	-4,46	-47,50
ZINCO	2.401,00	11,25	-166,00	SCHATZ 2Y	2,880	1,75	-30,90
OURO	1.980,58	3,80	40,38	T-NOTE 10Y	4,674	-2,04	-32,80
TRIGO	628,00	18,50	28,75	T-NOTE 2Y	4,835	-1,02	-31,80
LICENÇA C02	68,06	0,78	-10,64	GILT 10Y	4,160	-14,76	-43,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0804	0,44%	1,26%	1,0847	1,0892	1,0995
EUR/GBP	0,85928	-0,41%	1,43%	0,8621	0,8654	0,8730
EUR/JPY	156,84	0,45%	3,26%	156,82	156,81	156,78
EUR/CHF	0,9450	0,06%	2,08%	0,9395	0,9343	0,9255
EUR/BRL	5,357	-0,77%	-1,91%	5,4279	5,5024	5,6628
EUR/PLN	4,3327	0,08%	2,22%	4,3562	4,3810	4,4374

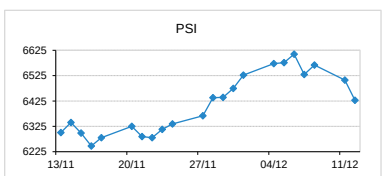

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0804	0,8593	156,84	0,9450	11,2832	7,4570	1,4686	1,64534	5,3570	11,8462
USD	0,9275	-	0,7963	145,625	0,8765	10,4585	6,9155	1,3601	1,5247	4,9565	10,9795

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,716	-1,34	12,11
BCP	0,303	-2,64	106,76
CORT. AMORIM	9,210	-0,43	5,62
CTT	3,535	0,86	14,77
EDP	4,416	-0,79	-5,15
EDP R	16,375	-2,12	-20,43
GALP	13,210	-1,12	4,76
GREENVOLT	7,300	-0,75	-6,41
J MARTINS	23,480	-0,84	16,35
MOTA ENGIL	4,140	-0,12	253,85
NAVIGATOR	3,634	-1,68	5,21
NOS	3,234	-1,70	-11,28
REN	2,425	0,00	-3,77
SEMAPA	13,360	0,15	8,09
SONAE SGPS	0,906	-0,71	-3,16
IBERSOL	6,720	-0,30	21,74

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	0,86
SEMAPA	0,15
ALTRI	-1,34
NAVIGATOR	-1,68
NOS	-1,70
EDP R	-2,12
BCP	-2,64



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.427,78	-1,23%	12,25%	6.635,00	5.591,09
CAC40	7.543,55	-0,11%	16,53%	7.582,47	6.388,23
ESTX 50 PR	4.536,61	-0,08%	19,59%	4.561,11	3.767,26
XTRA DAX	16.791,74	-0,02%	20,60%	16.837,18	13.791,52
S&P 500	4.628,50	0,13%	20,54%	4.630,48	3.764,49
IBEX 35	10.118,70	-0,78%	22,96%	10.301,30	8.059,50
NIKKEI 225	32.843,70	0,16%	25,86%	33.853,46	25.661,89

