

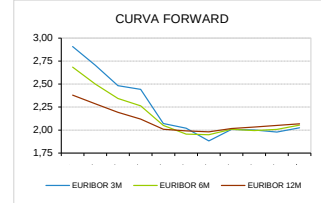
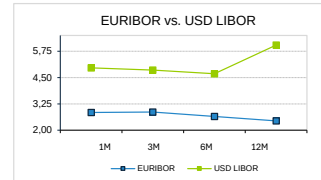
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

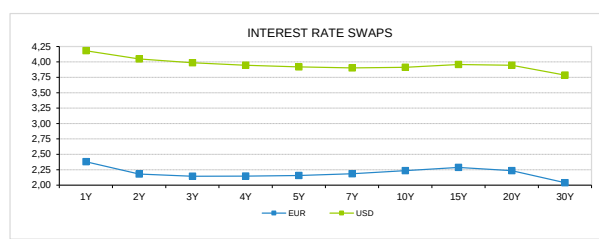
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,8450	-3	-22	1M	4,9602	0	-35	4,6928	0,3975
3M	2,8630	2	-14	3M	4,8537	0	-42	4,6314	0,4850
6M	2,6550	2	-9	6M	4,6821	-1	-45	4,5222	0,3900
12M	2,4430	4	-3	12M	6,0414	8	31	4,3462	0,3150

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3800	0	-8	1,9813	2,1500	2,2350
2Y	2,1810	-3	-8	2,0260	2,1722	2,2570
3Y	2,1450	-3	-9	2,0660	2,1950	2,2860
4Y	2,1470	-3	-9	2,0990	2,2150	2,3090
5Y	2,1570	-3	-9	2,1240	2,2370	2,3220
7Y	2,1840	-3	-9	2,1760	2,2780	2,3530
10Y	2,2350	-3	-8	2,2360	2,3230	2,3660
15Y	2,2882	-3	-7	2,2790	2,2960	2,2670
20Y	2,2340	-2	-5	2,2060	2,1820	2,1280
30Y	2,0400	-2	-2	2,0070	1,9690	1,9150

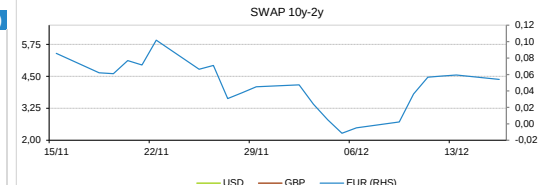
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,15
EUA	4,75
Reino Unido	4,75
Japão	0,25
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,25



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1811	-1	-10	3,9100	3,8080	3,8440
2Y	4,0472	-1	-5	3,8840	3,8070	3,8560
3Y	3,9860	-1	-3	3,8590	3,8190	3,8700
4Y	3,9444	0	-1	3,8470	3,8310	3,8880
5Y	3,9196	0	-1	3,8460	3,8430	3,9050
7Y	3,9029	1	0	3,8560	3,8750	3,9450
10Y	3,9128	1	0	3,8910	3,9250	3,9820
15Y	3,9570	1	1	3,9330	3,9380	3,9580
20Y	3,9453	2	1	3,9090	3,8765	3,8525
30Y	3,7860	2	2	3,7370	3,6730	3,6120

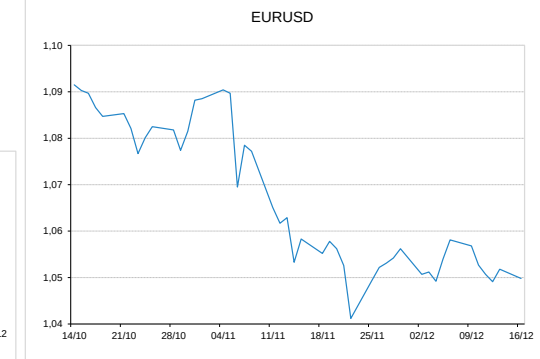
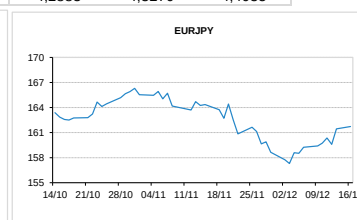


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	73,76	-0,73	2,98	OT 2Y	2,138	0,01	-6,50
JETFUEL	713,75	-9,00	0,75	OT 5Y	2,186	0,01	-9,30
DIESEL	689,25	20,75	25,25	OT 10Y	2,738	0,03	-9,60
COBRE	9.056,50	-39,00	5,50	BUND 10Y	2,122	0,28	-9,50
ZINCO	3.070,89	24,11	95,31	SCHATZ 2Y	2,338	0,25	1,00
OURO	2.652,46	4,24	89,21	T-NOTE 10Y	4,756	0,75	-1,70
TRIGO	552,25	0,00	-1,75	T-NOTE 2Y	4,481	0,41	0,20
LICENÇA C02	65,26	-1,21	-4,82	GILT 10Y	4,771	5,26	-4,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0498	-0,19%	-0,51%	1,0540	1,0594	1,0710
EUR/GBP	0,82945	0,12%	0,74%	0,8332	0,8378	0,8475
EUR/JPY	161,73	-0,17%	1,24%	161,72	161,71	161,70
EUR/CHF	0,9390	-0,13%	-0,31%	0,9331	0,9280	0,9186
EUR/BRL	6,3743	-0,27%	-4,42%	6,4912	6,6551	7,0518
EUR/PLN	4,2552	0,21%	1,36%	4,2883	4,3270	4,4035



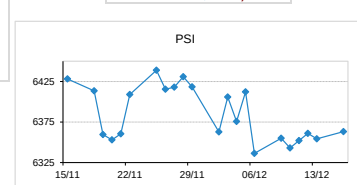
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0498	0,8295	161,73	0,9390	11,4505	7,4592	1,4957	1,64902	6,3743	11,7248
USD	0,9518	-	0,7881	154,265	0,8925	10,8902	7,0995	1,4228	1,5704	6,0667	11,1585

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,210	0,19	13,26
BCP	0,456	2,36	66,29
CORT. AMORIM	8,140	-0,49	-10,94
CTT	4,585	-0,11	31,38
EDP	3,173	0,06	-30,34
EDP R	9,875	0,71	-46,69
GALP	16,775	-1,32	25,75
J MARTINS	18,520	-1,28	-19,62
MOTA ENGIL	2,782	-1,35	-29,75
NAVIGATOR	3,456	0,12	-2,59
NOS	3,365	-0,44	5,16
REN	2,355	0,00	1,29
SEMAPA	13,700	-0,15	2,24
SONAE SGPS	0,902	-0,66	-0,28
IBERSOL	7,560	0,00	13,17

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	2,36
EDP R	0,71
ALTRI	0,19
NAVIGATOR	0,12
EDP	0,06
CORT. AMORIM	-0,49
SONAE SGPS	-0,66
J MARTINS	-1,28
GALP	-1,32
MOTA ENGIL	-1,35



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.363,25	0,14%	-0,52%	6.993,53	6.050,03
CAC40	7.357,08	-0,71%	-2,47%	8.259,19	7.029,91
ESTX 50 PR	4.947,03	-0,42%	9,41%	5.121,71	4.380,97
XTRA DAX	20.313,81	-0,45%	21,26%	20.522,82	16.345,02
S&P 500	6.074,56	0,38%	27,35%	6.099,97	4.682,11
IBEX 35	11.778,60	0,23%	16,60%	12.153,60	9.798,80
NIKKEI 225	39.457,49	-0,03%	17,91%	42.426,77	31.156,12

