

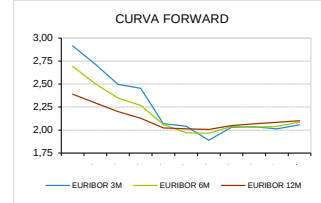
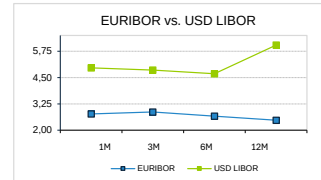
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

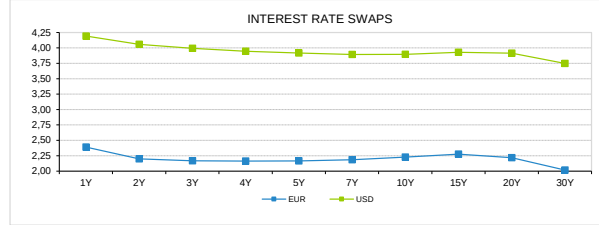
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,7750	-7	-29	1M	4,9602	0	-35	4,6911	0,3175
3M	2,8650	0	-13	3M	4,8537	0	-42	4,6256	0,4788
6M	2,6640	1	-8	6M	4,6821	-1	-45	4,5207	0,3950
12M	2,4740	3	0	12M	6,0414	8	31	4,3509	0,3025

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3905	1	-6	2,0068	2,1448	2,2168
2Y	2,2000	1	-6	2,0542	2,1593	2,2402
3Y	2,1680	2	-7	2,0848	2,1799	2,2630
4Y	2,1626	1	-8	2,1059	2,1989	2,2820
5Y	2,1650	0	-8	2,1275	2,2196	2,2997
7Y	2,1856	0	-9	2,1701	2,2577	2,3295
10Y	2,2290	-1	-9	2,2263	2,2999	2,3425
15Y	2,2769	-2	-8	2,2634	2,2718	2,2400
20Y	2,2190	-2	-7	2,1877	2,1570	2,1004
30Y	2,0180	-3	-5	1,9830	1,9405	1,8839

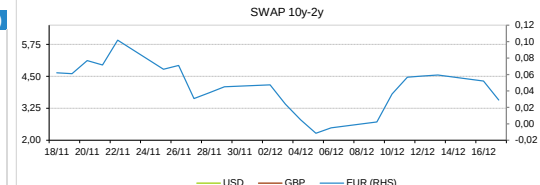
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,15
EUA	4,75
Reino Unido	4,75
Japão	0,25
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,25



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1925	1	-9	3,9200	3,8030	3,8190
2Y	4,0581	1	-3	3,8870	3,7920	3,8270
3Y	3,9931	0	-2	3,8600	3,8010	3,8380
4Y	3,9466	0	-1	3,8415	3,8090	3,8510
5Y	3,9166	-1	-1	3,8370	3,8190	3,8670
7Y	3,8929	-1	-1	3,8400	3,8430	3,9020
10Y	3,8947	-2	-2	3,8660	3,8880	3,9380
15Y	3,9298	-3	-2	3,9010	3,8970	3,9100
20Y	3,9138	-3	-2	3,8720	3,8330	3,8050
30Y	3,7483	-4	-2	3,6970	3,6290	3,5650

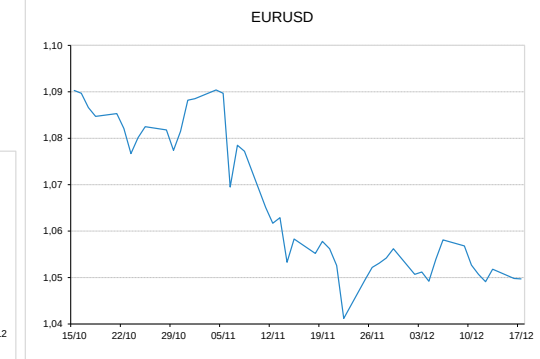


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72,73	-1,18	1,95	OT 2Y	2,117	-0,02	-8,30
JETFUEL	713,75	-9,00	0,75	OT 5Y	2,180	-0,01	-10,90
DIESEL	684,75	-4,50	16,00	OT 10Y	2,730	-0,01	-6,60
COBRE	9,065,00	10,00	60,00	BUND 10Y	2,110	-0,09	-10,00
ZINCO	3,042,59	-41,19	91,76	SCHATZ 2Y	2,343	1,47	0,00
OURO	2,640,03	-12,14	76,78	T-NOTE 10Y	4,746	-0,37	-2,50
TRIGO	545,50	-4,50	-8,50	T-NOTE 2Y	4,487	0,20	0,00
LICENÇA C02	64,37	-0,90	-5,71	GILT 10Y	4,873	11,11	8,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0497	-0,01%	-0,52%	1,0539	1,0593	1,0709
EUR/GBP	0,82648	0,36%	1,10%	0,8303	0,8352	0,8453
EUR/JPY	161,63	0,06%	1,31%	161,62	161,61	161,60
EUR/CHF	0,9388	0,15%	-0,29%	0,9329	0,9277	0,9183
EUR/BRL	6,4267	0,35%	-5,18%	6,5485	6,7149	7,1198
EUR/PLN	4,2644	-0,15%	1,15%	4,2968	4,3362	4,4127



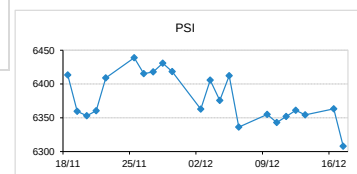
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0497	0,8265	161,63	0,9388	11,4935	7,4597	1,5038	1,65702	6,4267	11,7643
USD	0,9526	-	0,7869	153,525	0,8945	10,9391	7,1062	1,4315	1,5773	6,1643	11,2059

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,200	-0,19	13,04
BCP	0,445	-2,48	62,17
CORT. AMORIM	8,110	-0,37	-10,28
CTT	4,550	-0,76	30,37
EDP	3,196	0,72	-29,84
EDP R	9,800	-0,76	-47,10
GALP	16,660	-0,69	24,89
J MARTINS	18,490	-0,16	-19,75
MOTA ENGIL	2,734	-1,73	-30,96
NAVIGATOR	3,420	-1,04	-3,61
NOS	3,330	-1,04	4,06
REN	2,330	-1,06	0,22
SEMAPA	13,620	-0,58	1,64
SONAE SGPS	0,900	-0,22	-0,50
IBERSOL	7,540	-0,26	12,87

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP	0,72
NOS	-1,04
NAVIGATOR	-1,04
REN	-1,06
MOTA ENGIL	-1,73
BCP	-2,48



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.307,89	-0,87%	-1,38%	6.993,53	6.050,03
CAC40	7.363,16	0,08%	-2,39%	8.259,19	7.029,91
ESTX 50 PR	4.942,29	-0,10%	9,31%	5.121,71	4.380,97
XTRA DAX	20.253,69	-0,30%	20,91%	20.522,82	16.345,02
S&P 500	6.051,30	-0,37%	26,87%	6.099,97	4.682,11
IBEX 35	11.600,10	-1,52%	14,83%	12.153,60	9.798,80
NIKKEI 225	39.364,68	-0,24%	17,63%	42.426,77	31.156,12

