

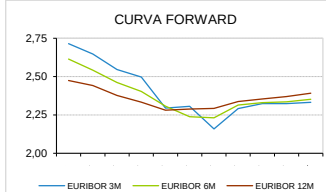
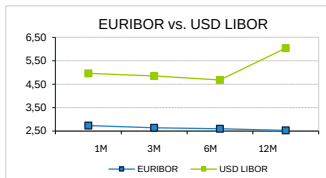
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

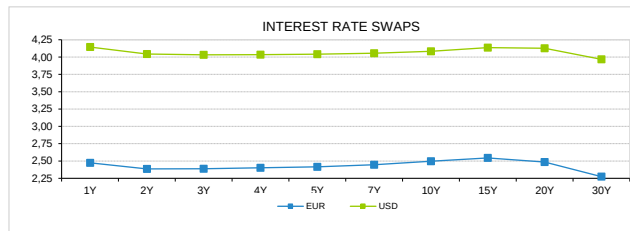
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,7350	0	-13	1M	4,9602	0	-35	4,5729	0,4075
3M	2,6410	0	-4	3M	4,8537	0	-42	4,5082	0,4223
6M	2,6000	2	2	6M	4,6821	-1	-45	4,4325	0,3900
12M	2,5280	3	6	12M	6,0414	8	31	4,3263	0,3825

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4746	0	12	2,2923	2,4490	2,5050
2Y	2,3847	-2	16	2,3425	2,4650	2,5240
3Y	2,3870	-2	16	2,3760	2,4780	2,5470
4Y	2,4018	-2	14	2,3995	2,4920	2,5680
5Y	2,4165	-2	13	2,4210	2,5120	2,5870
7Y	2,4451	-2	12	2,4600	2,5490	2,6140
10Y	2,4962	-2	11	2,5150	2,5870	2,6200
15Y	2,5441	-2	10	2,5459	2,5510	2,5129
20Y	2,4843	-1	10	2,4633	2,4275	2,3625
30Y	2,2741	-1	9	2,2460	2,2000	2,1377

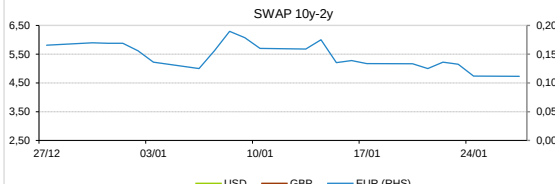
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,15
EUA	4,50
Reino Unido	4,75
Japão	0,50
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,00



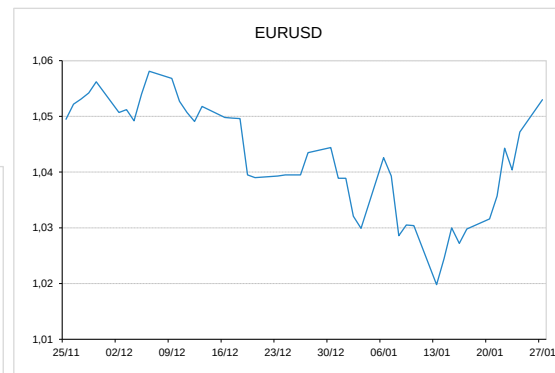
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1447	-4	-7	3,9370	4,0390	4,0990
2Y	4,0443	-6	-11	3,9690	4,0580	4,1040
3Y	4,0320	-7	-10	3,9910	4,0710	4,1100
4Y	4,0344	-7	-9	4,0110	4,0800	4,1200
5Y	4,0408	-7	-8	4,0270	4,0880	4,1365
7Y	4,0560	-8	-7	4,0500	4,1120	4,1710
10Y	4,0836	-7	-6	4,0900	4,1540	4,2000
15Y	4,1357	-7	-5	4,1320	4,1580	4,1690
20Y	4,1279	-6	-3	4,1070	4,0910	4,0610
30Y	3,9678	-6	-2	3,9310	3,8790	3,8110



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	76,88	-1,62	3,09	OT 2Y	2,243	-0,03	9,70
JETFUEL	764,75	6,75	65,75	OT 5Y	2,413	-0,03	17,40
DIESEL	727,00	6,25	51,25	OT 10Y	2,951	-0,03	14,00
COBRE	9.269,00	44,00	325,50	BUND 10Y	2,395	-4,51	19,00
ZINCO	2.798,46	-19,42	-249,46	SCHATZ 2Y	2,587	-4,21	22,40
OURO	2.735,54	-35,04	114,14	T-NOTE 10Y	4,850	-6,82	-4,70
TRIGO	532,25	-11,75	-14,25	T-NOTE 2Y	4,481	-6,29	-11,00
LICENÇA C02	79,28	-2,39	7,72	GILT 10Y	4,979	-6,06	-3,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,053	0,55%	0,91%	1,0575	1,0626	1,0730
EUR/GBP	0,84106	0,37%	-1,20%	0,8450	0,8493	0,8580
EUR/JPY	162,21	1,04%	1,50%	162,20	162,19	162,18
EUR/CHF	0,9450	0,64%	-0,50%	0,9395	0,9343	0,9244
EUR/BRL	6,2104	-0,08%	3,97%	6,3405	6,5066	6,8930
EUR/PLN	4,2121	0,00%	1,38%	4,2449	4,2816	4,3535

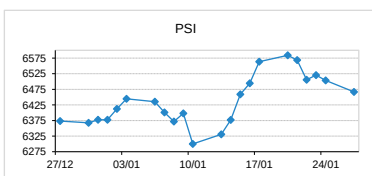

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0530	0,8411	162,21	0,9450	11,4776	7,4621	1,5100	1,67127	6,2104	11,8034
USD	0,9526	-	0,8017	154,375	0,9008	10,9379	7,1084	1,4383	1,5913	5,9356	11,2363

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,735	-2,22	7,60
BCP	0,502	-2,52	8,11
CORT. AMORIM	8,370	0,48	3,98
CTT	5,780	-0,86	7,04
EDP	2,922	0,72	-5,47
EDP R	8,765	-0,23	-12,70
GALP	16,385	-1,92	2,73
J MARTINS	19,110	1,70	3,58
MOTA ENGIL	3,036	1,13	4,19
NAVIGATOR	3,500	-0,11	-2,51
NOS	3,355	0,60	0,75
REN	2,335	0,21	2,41
SEMAPA	14,860	1,64	4,80
SONAE SGPS	0,893	0,00	-2,30
IBERSOL	8,260	-0,48	10,43

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	1,70
SEMAPA	1,64
MOTA ENGIL	1,13
EDP	0,72
NOS	0,60
IBERSOL	-0,48
CTT	-0,86
GALP	-1,92
ALTRI	-2,22
BCP	-2,52



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.466,44	-0,57%	1,40%	6.993,53	6.050,03
CAC40	7.906,58	-0,27%	7,12%	8.259,19	7.029,91
ESTX 50 PR	5.188,45	-0,59%	5,97%	5.260,28	4.473,94
XTRA DAX	21.282,18	-0,53%	6,90%	21.520,50	16.821,60
S&P 500	5.983,87	-1,94%	1,72%	6.128,18	4.845,15
IBEX 35	11.997,10	0,12%	3,47%	12.153,60	9.841,60
NIKKEI 225	39.565,80	-0,92%	-0,82%	42.426,77	31.156,12

