

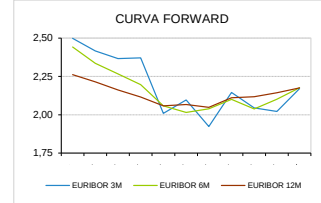
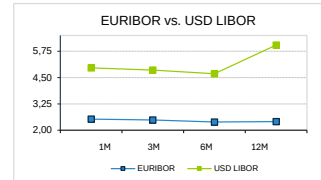
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

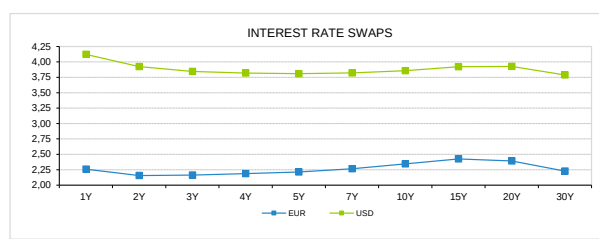
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,5260	-2	-21	1M	4,9602	0	-35	4,4586	0,2950
3M	2,4850	-1	-16	3M	4,8537	0	-42	4,4231	0,2902
6M	2,3890	0	-21	6M	4,6821	-1	-45	4,3268	0,2700
12M	2,4090	1	-12	12M	6,0414	8	31	4,1870	0,3250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,2602	-2	-21	2,0490	2,2664	2,3808
2Y	2,1555	-3	-23	2,1116	2,2952	2,4085
3Y	2,1623	-3	-23	2,1620	2,3200	2,4400
4Y	2,1870	-3	-22	2,2015	2,3500	2,4680
5Y	2,2137	-2	-21	2,2366	2,3810	2,4917
7Y	2,2661	-1	-18	2,2990	2,4340	2,5330
10Y	2,3440	-1	-16	2,3806	2,4890	2,5523
15Y	2,4251	-1	-12	2,4408	2,4795	2,4700
20Y	2,3930	0	-10	2,3866	2,3825	2,3433
30Y	2,2271	1	-5	2,2130	2,1945	2,1540

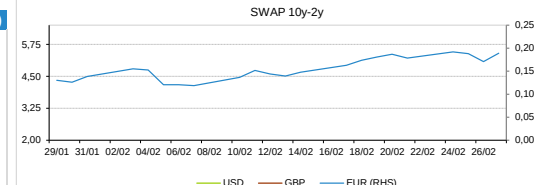
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,90
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	3,00
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	4,10
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1222	-2	-1	3,7180	3,7310	3,8450
2Y	3,9242	-2	-10	3,7000	3,7490	3,8610
3Y	3,8454	-2	-17	3,7100	3,7795	3,8810
4Y	3,8179	-2	-20	3,7230	3,8030	3,9010
5Y	3,8096	-2	-21	3,7460	3,8250	3,9180
7Y	3,8220	-2	-22	3,7860	3,8650	3,9570
10Y	3,8565	-1	-21	3,8420	3,9210	3,9965
15Y	3,9216	0	-20	3,9040	3,9445	3,9790
20Y	3,9260	0	-19	3,8950	3,8960	3,8900
30Y	3,7879	0	-17	3,7480	3,7100	3,6630

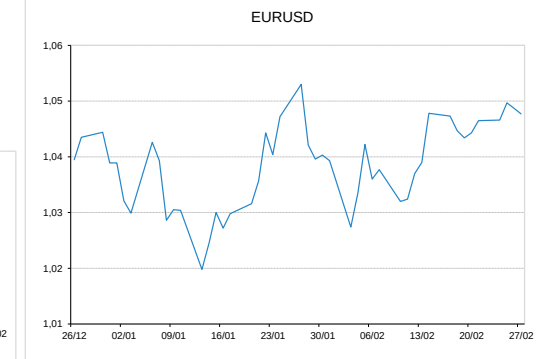
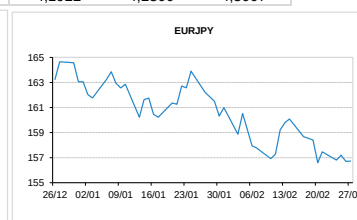


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	73,75	1,22	-2,43	OT 2Y	2,002	-0,01	-23,00
JETFUEL	712,00	-10,50	-52,75	OT 5Y	2,378	-0,01	-4,60
DIESEL	692,25	-15,25	-34,75	OT 10Y	2,935	0,00	-3,10
COBRE	9.423,00	58,50	184,00	BUND 10Y	2,282	-2,28	-14,30
ZINCO	2.787,44	4,66	-26,17	SCHATZ 2Y	2,424	-2,96	-18,50
OURO	2.875,98	-37,91	142,25	T-NOTE 10Y	4,659	2,59	-19,10
TRIGO	562,75	-17,00	13,00	T-NOTE 2Y	4,390	2,22	-8,50
LICENÇA C02	72,86	1,84	-6,50	GILT 10Y	4,888	1,60	-13,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0477	-0,10%	-0,50%	1,0528	1,0584	1,0693
EUR/GBP	0,82673	0,24%	1,73%	0,8309	0,8354	0,8441
EUR/JPY	156,73	-0,02%	3,50%	156,72	156,71	156,70
EUR/CHF	0,9352	0,22%	1,10%	0,9298	0,9249	0,9159
EUR/BRL	6,0744	0,34%	1,95%	6,2251	6,3985	6,7536
EUR/PLN	4,1570	-0,45%	1,35%	4,1922	4,2300	4,3007



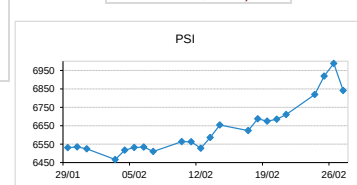
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0477	0,8267	156,73	0,9352	11,1775	7,4582	1,5015	1,66499	6,0744	11,7061
USD	0,9604	-	0,7918	149,945	0,8993	10,7353	7,1628	1,4426	1,5985	5,8307	11,2335

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,065	-0,33	13,79
BCP	0,564	-3,62	21,37
CORT. AMORIM	8,220	-0,84	2,48
CTT	7,040	0,57	30,19
EDP	3,062	-4,38	-1,13
EDP R	8,320	-11,49	-16,73
GALP	15,805	-1,77	-1,07
J MARTINS	20,440	0,20	11,00
MOTA ENGIL	3,038	-0,20	4,53
NAVIGATOR	3,274	-1,62	-8,86
NOS	4,285	9,34	28,38
REN	2,505	-1,19	9,43
SEMAPA	15,380	-1,28	8,74
SONAE SGPS	0,983	0,93	7,11
IBERSOL	8,460	-0,24	13,37

MAIORES GANHOS/PERDAS	
Título	Variação %
NOS	9,34
SONAE SGPS	0,93
CTT	0,57
J MARTINS	0,20
NAVIGATOR	-1,62
GALP	-1,77
BCP	-3,62
EDP	-4,38
EDP R	-11,49



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.843,56	-2,11%	7,27%	6.993,53	6.050,03
CAC40	8.102,52	-0,66%	9,61%	8.259,19	7.029,91
ESTX 50 PR	5.472,56	-1,13%	11,63%	5.544,12	4.473,94
XTRA DAX	22.550,89	-1,19%	13,13%	22.935,06	17.024,82
S&P 500	5.956,85	0,07%	1,33%	6.147,43	4.953,56
IBEX 35	13.270,60	-0,61%	14,28%	13.339,70	10.001,00
NIKKEI 225	38.256,17	0,30%	-4,11%	42.426,77	31.156,12

