

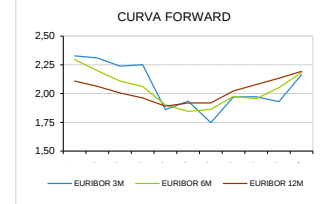
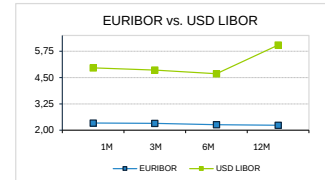
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

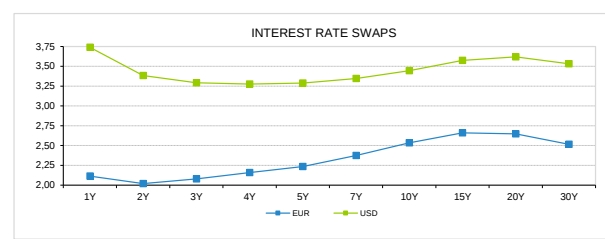
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,3410	-2	-13	1M	4,9602	0	-35	4,4666	0,1700
3M	2,3230	-3	-17	3M	4,8537	0	-42	4,3368	0,2041
6M	2,2590	-4	-8	6M	4,6821	-1	-45	4,2435	0,1900
12M	2,2350	-8	-15	12M	6,0414	8	31	4,1072	0,2300

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1136	-7	-13	1,9242	2,4110	2,6997
2Y	2,0197	-8	-13	2,0602	2,4838	2,7563
3Y	2,0785	-7	-8	2,1680	2,5513	2,7990
4Y	2,1590	-7	-4	2,2695	2,6185	2,8405
5Y	2,2350	-6	0	2,3500	2,6730	2,8755
7Y	2,3752	-4	6	2,4840	2,7590	2,9150
10Y	2,5344	-2	12	2,6250	2,8230	2,9177
15Y	2,6600	-2	15	2,7120	2,8130	2,8270
20Y	2,6483	-2	15	2,6710	2,7170	2,7013
30Y	2,5159	-3	17	2,5230	2,5440	2,5240

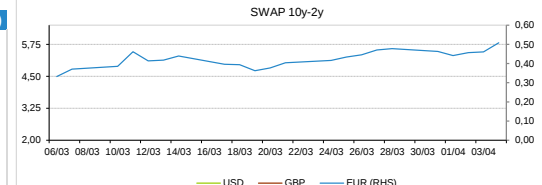
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,10
Índia	4,00



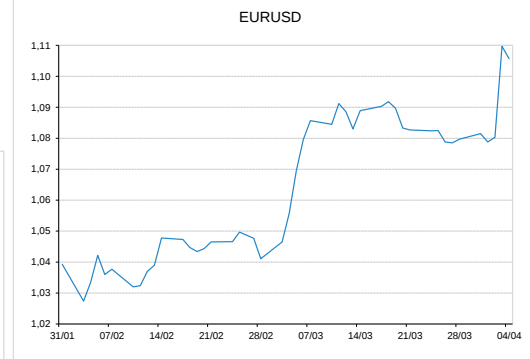
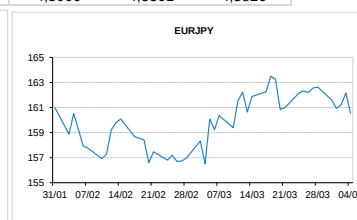
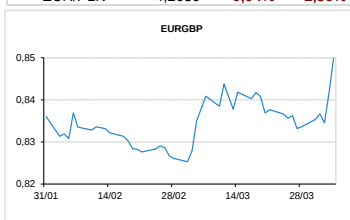
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,7395	-14	-24	3,0250	3,2290	3,4655
2Y	3,3834	-16	-36	3,0570	3,2830	3,5100
3Y	3,2915	-16	-39	3,1120	3,3420	3,5570
4Y	3,2759	-16	-39	3,1650	3,3930	3,6000
5Y	3,2878	-16	-38	3,2215	3,4420	3,6260
7Y	3,3461	-15	-34	3,3220	3,5190	3,6890
10Y	3,4438	-15	-30	3,4400	3,6170	3,7560
15Y	3,5739	-14	-25	3,5700	3,6880	3,7760
20Y	3,6199	-14	-22	3,6030	3,6670	3,7040
30Y	3,5321	-14	-18	3,4980	3,5100	3,4970



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,53	-4,61	-5,03	OT 2Y	1,930	-0,08	-33,50
JETFUEL	705,00	-40,50	-7,75	OT 5Y	2,435	-0,06	-25,40
DIESEL	654,50	-38,50	-42,25	OT 10Y	3,166	-0,03	-14,10
COBRE	9.330,50	-334,00	-52,50	BUND 10Y	2,520	-5,74	-24,80
ZINCO	2.704,94	-62,93	-124,67	SCHATZ 2Y	2,188	-10,04	-43,50
OURO	3.023,10	-84,51	111,40	T-NOTE 10Y	4,314	-10,83	-29,50
TRIGO	527,50	-8,50	-9,25	T-NOTE 2Y	3,782	-14,57	-33,20
LICENÇA C02	64,00	-2,06	-4,50	GILT 10Y	4,790	-8,08	-26,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1057	-0,36%	4,74%	1,1115	1,1170	1,1267
EUR/GBP	0,84985	-0,97%	-2,59%	0,8543	0,8589	0,8679
EUR/JPY	160,56	1,00%	-2,53%	160,55	160,55	160,53
EUR/CHF	0,9403	0,95%	0,48%	0,9352	0,9305	0,9219
EUR/BRL	6,3717	-2,38%	-4,19%	6,5301	6,7187	7,0879
EUR/PLN	4,2659	-0,94%	-2,36%	4,3000	4,3301	4,3826

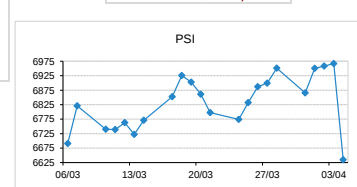

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1057	0,8499	160,56	0,9403	10,9751	7,4608	1,5620	1,82354	6,3717	11,8160
USD	0,9103	-	0,7726	145,485	0,8560	10,0778	6,7916	1,4223	1,6500	5,8145	10,7612

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,885	-2,32	10,41
BCP	0,4930	-8,87	6,09
CORT. AMORIM	7,610	-3,43	-5,47
CTT	7,160	-5,67	32,59
EDP	3,147	-4,69	1,81
EDP R	7,365	-9,58	-26,64
GALP	14,375	-5,43	-9,87
J MARTINS	20,480	-1,16	11,00
MOTA ENGIL	3,142	-7,04	7,82
NAVIGATOR	3,212	-1,35	-10,53
NOS	4,300	-4,23	29,13
REN	2,800	-2,95	22,81
SEMAPA	15,000	-2,60	5,78
SONAE SGPS	1,034	-3,00	13,13
IBERSOL	8,440	-3,21	12,83

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	-5,43
CTT	-5,67
MOTA ENGIL	-7,04
BCP	-8,87
EDP R	-9,58



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.629,36	-4,85%	3,95%	7.026,93	6.189,01
CAC40	7.294,15	-4,01%	-1,17%	8.259,19	7.029,91
ESTX 50 PR	4.894,23	-4,28%	-0,04%	5.568,19	4.473,94
XTRA DAX	20.705,02	-4,66%	4,00%	23.476,01	17.024,82
S&P 500	5.189,09	-3,91%	-11,83%	6.147,43	4.953,56
IBEX 35	12.430,60	-5,77%	7,21%	13.515,10	10.298,70
NIKKEI 225	33.780,58	-2,75%	-15,33%	42.426,77	31.156,12

