

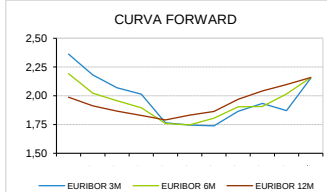
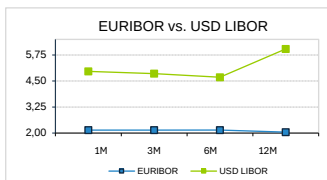
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

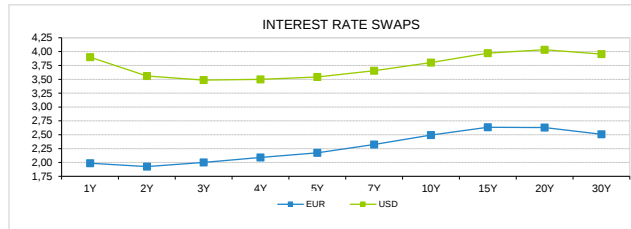
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,1440	2	-20	1M	4,9602	0	-35	4,2451	0,1450
3M	2,1430	-1	-18	3M	4,8537	0	-42	4,1558	0,1050
6M	2,1450	-1	-11	6M	4,6821	-1	-45	3,9932	0,0100
12M	2,0450	1	-19	12M	6,0414	8	31	3,7716	0,0375

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9874	-1	-12	1,8633	2,3718	2,6615
2Y	1,9258	-2	-10	2,0089	2,4500	2,7226
3Y	2,0010	-1	-10	2,1278	2,5180	2,7740
4Y	2,0908	-1	-9	2,2245	2,5830	2,8220
5Y	2,1751	-1	-10	2,3075	2,6403	2,8558
7Y	2,3229	0	-11	2,4485	2,7310	2,9010
10Y	2,4938	1	-11	2,5990	2,8102	2,9160
15Y	2,6349	2	-10	2,6967	2,8069	2,8290
20Y	2,6308	2	-9	2,6625	2,7160	2,7060
30Y	2,5098	2	-8	2,5260	2,5580	2,5460

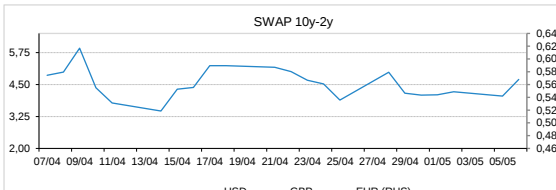
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,10
Índia	4,00



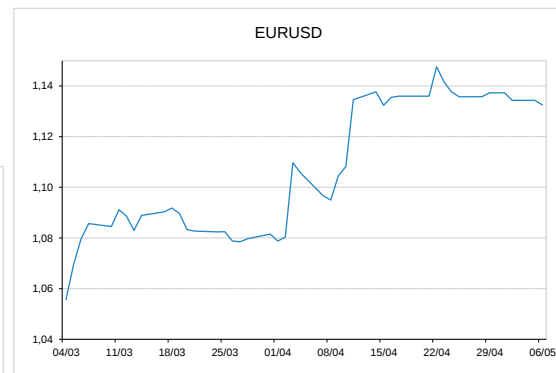
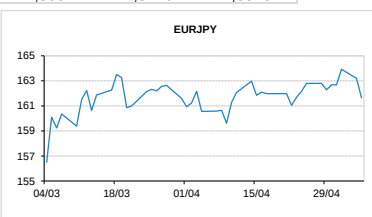
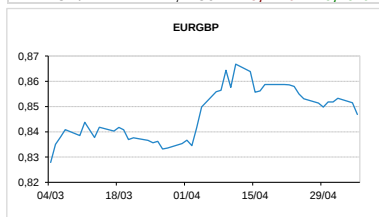
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9004	-3	9	3,2100	3,5440	3,9220
2Y	3,5588	-4	4	3,2720	3,6300	3,9750
3Y	3,4868	-3	3	3,3600	3,7235	4,0290
4Y	3,5000	-3	4	3,4450	3,7960	4,0740
5Y	3,5433	-2	6	3,5330	3,8600	4,1120
7Y	3,6543	-1	10	3,6770	3,9605	4,1870
10Y	3,8019	-1	14	3,8330	4,0810	4,2620
15Y	3,9734	0	19	3,9960	4,1615	4,2760
20Y	4,0341	0	21	4,0380	4,1420	4,2020
30Y	3,9555	1	23	3,9400	3,9830	3,9860



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	62,57	2,34	-2,38	OT 2Y	1,771	-0,04	-16,70
JETFUEL	637,00	-9,00	-108,50	OT 5Y	2,289	0,00	-15,60
DIESEL	597,50	-4,75	-95,50	OT 10Y	3,070	0,02	-10,00
COBRE	9,356,00	159,50	-335,00	BUND 10Y	2,472	1,35	-3,90
ZINCO	2,581,30	30,02	-194,76	SCHATZ 2Y	2,147	-1,22	-4,40
OURO	3,395,58	61,46	357,34	T-NOTE 10Y	4,600	-0,74	22,50
TRIGO	537,25	6,00	-5,50	T-NOTE 2Y	4,048	-4,21	18,20
LICENÇA C02	69,33	1,86	5,51	GILT 10Y	4,906	3,60	9,60


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1325	-0,16%	3,26%	1,1392	1,1460	1,1577
EUR/GBP	0,8469	0,54%	1,06%	0,8515	0,8561	0,8646
EUR/JPY	161,64	0,96%	-0,66%	161,63	161,63	161,62
EUR/CHF	0,9355	-0,57%	0,25%	0,9305	0,9255	0,9165
EUR/BRL	6,4783	-0,67%	-0,44%	6,6617	6,8576	7,2214
EUR/PLN	4,2756	-0,21%	0,40%	4,3094	4,3410	4,3946

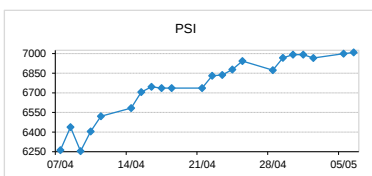

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1325	0,8469	161,64	0,9355	10,8666	7,4621	1,5624	1,74855	6,4783	11,6719
USD	0,8815	-	0,748	142,85	0,8238	9,5714	6,5782	1,3792	1,5434	5,7177	10,2917

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,090	-0,98	14,26
BCP	0,586	1,63	26,19
CORT. AMORIM	7,690	0,79	-4,47
CTT	7,750	0,39	43,52
EDP	3,272	0,21	5,86
EDP R	8,315	-0,66	-17,18
GALP	13,760	0,04	-13,73
J MARTINS	21,340	0,28	15,66
MOTA ENGIL	3,774	2,17	29,51
NAVIGATOR	3,352	-1,00	-6,63
NOS	3,665	-0,95	11,54
REN	2,885	0,17	26,54
SEMAPA	17,460	0,55	23,13
SONAE SGPS	1,130	-0,35	23,63
IBERSOL	9,400	-1,05	25,67

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	2,17
BCP	1,63
CORT. AMORI	0,79
SEMAPA	0,55
CTT	0,39
EDP R	-0,66
NOS	-0,95
ALTRI	-0,98
NAVIGATOR	-1,00
IBERSOL	-1,05



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.008,54	0,13%	9,90%	7.026,93	6.194,45
CAC40	7.696,92	-0,40%	4,28%	8.259,19	6.763,76
ESTX 50 PR	5.263,38	-0,37%	7,50%	5.568,19	4.473,94
XTRA DAX	23.249,65	-0,41%	16,78%	23.476,01	17.024,82
S&P 500	5.634,83	-0,29%	-4,21%	6.147,43	4.835,04
IBEX 35	13.530,20	0,09%	16,69%	13.521,10	10.298,70
NIKKEI 225	36.830,69	1,04%	-7,68%	42.426,77	30.792,74

