

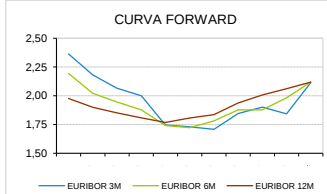
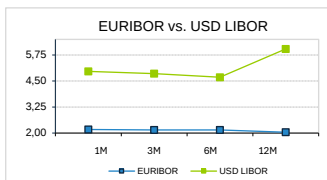
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

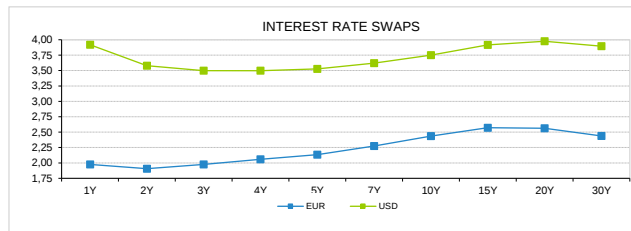
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,1710	3	-18	1M	4,9602	0	-35	4,2180	0,1400
3M	2,1500	1	-21	3M	4,8537	0	-42	4,1543	0,0690
6M	2,1460	0	-13	6M	4,6821	-1	-45	4,0052	0,0000
12M	2,0390	-1	-17	12M	6,0414	8	31	3,8085	0,0200

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9751	-1	-14	1,8345	2,3131	2,5905
2Y	1,9065	-2	-12	1,9757	2,3848	2,6480
3Y	1,9752	-3	-12	2,0900	2,4550	2,7010
4Y	2,0575	-3	-13	2,1770	2,5160	2,7420
5Y	2,1343	-4	-14	2,2553	2,5680	2,7752
7Y	2,2738	-5	-16	2,3910	2,6600	2,8250
10Y	2,4354	-6	-17	2,5316	2,7340	2,8350
15Y	2,5718	-7	-17	2,6270	2,7276	2,7475
20Y	2,5633	-7	-16	2,5892	2,6363	2,6243
30Y	2,4383	-8	-15	2,4520	2,4750	2,4620

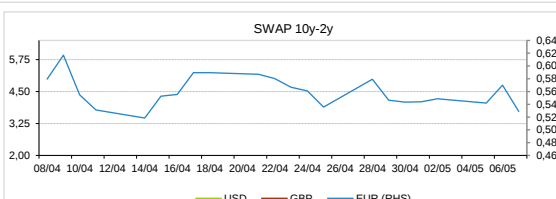
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,10
Índia	4,00



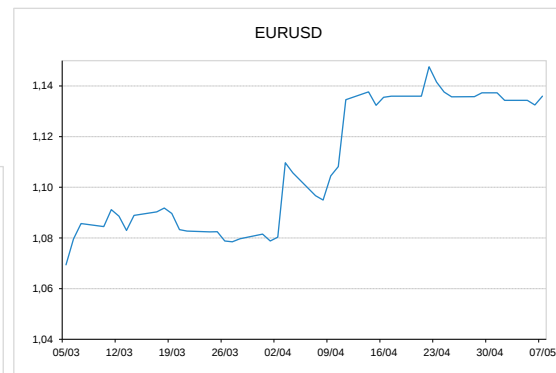
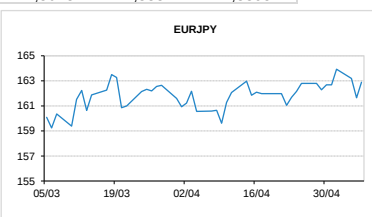
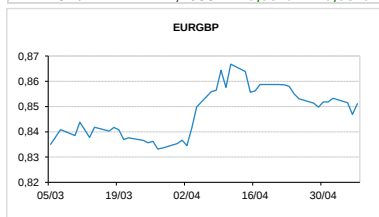
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9185	3	11	3,2350	3,5010	3,8390
2Y	3,5790	4	6	3,2760	3,5780	3,8860
3Y	3,4980	3	4	3,3490	3,6620	3,9430
4Y	3,4975	2	4	3,4230	3,7260	3,9880
5Y	3,5280	2	4	3,5000	3,7880	4,0260
7Y	3,6205	1	7	3,6290	3,8850	4,1100
10Y	3,7515	0	9	3,7800	4,0080	4,1800
15Y	3,9155	-1	13	3,9350	4,0860	4,1960
20Y	3,9753	0	15	3,9750	4,0690	4,1260
30Y	3,8948	0	17	3,8770	3,9120	3,9130



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,39	-0,76	-2,43	OT 2Y	1,763	-0,01	-14,80
JETFUEL	644,25	7,25	-20,75	OT 5Y	2,246	-0,04	-23,20
DIESEL	606,25	8,75	-14,50	OT 10Y	3,007	-0,07	-23,10
COBRE	9.520,00	172,50	758,00	BUND 10Y	1,859	-6,13	-11,70
ZINCO	2.603,95	22,65	-52,32	SCHATZ 2Y	-0,712	-2,77	-1,20
OURO	3.386,04	-45,73	402,76	T-NOTE 10Y	4,565	-1,29	7,50
TRIGO	535,00	-1,00	-15,50	T-NOTE 2Y	4,058	2,01	12,60
LICENÇA C02	71,23	1,96	8,39	GILT 10Y	0,683	-6,36	-16,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,136	0,31%	3,58%	1,1429	1,1496	1,1617
EUR/GBP	0,8511	-0,49%	0,56%	0,8558	0,8603	0,8690
EUR/JPY	162,89	-0,77%	-1,42%	162,88	162,88	162,87
EUR/CHF	0,9321	0,29%	0,63%	0,9269	0,9221	0,9129
EUR/BRL	6,5192	-0,34%	-1,06%	6,7036	6,9000	7,2719
EUR/PLN	4,2683	0,09%	0,58%	4,3023	4,3331	4,3895

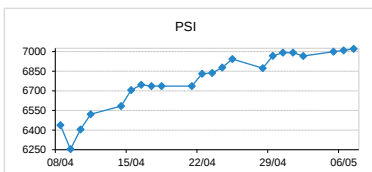

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1360	0,8511	162,89	0,9321	10,8969	7,4610	1,5629	1,75618	6,5192	11,6897
USD	0,8797	-	0,7479	143,24	0,8200	9,5961	6,5635	1,3781	1,5460	5,7420	10,2890

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,211	1,99	16,53
BCP	0,592	0,95	27,39
CORT. AMORIM	7,620	-0,91	-5,34
CTT	7,790	0,52	44,26
EDP	3,300	0,86	6,76
EDP R	8,080	-2,83	-19,52
GALP	13,735	-0,18	-13,89
J MARTINS	21,340	0,00	15,66
MOTA ENGIL	3,946	4,56	35,42
NAVIGATOR	3,370	0,54	-6,13
NOS	3,610	-1,50	9,87
REN	2,910	0,87	27,63
SEMAPA	17,494	0,19	23,37
SONAE SGPS	1,150	1,77	25,82
IBERSOL	9,360	-0,43	25,13

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	4,56
ALTRI	1,99
SONAE SGPS	1,77
BCP	0,95
REN	0,87
GALP	-0,18
IBERSOL	-0,43
CORT. AMORI	-0,91
NOS	-1,50
EDP R	-2,83



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.021,62	0,19%	10,10%	7.030,96	6.194,45
CAC40	7.626,84	-0,91%	3,33%	8.259,19	6.763,76
ESTX 50 PR	5.230,19	-0,63%	6,83%	5.568,19	4.473,94
XTRA DAX	23.115,96	-0,58%	16,11%	23.476,01	17.024,82
S&P 500	5.617,56	0,19%	-4,49%	6.147,43	4.835,04
IBEX 35	13.480,40	-0,37%	16,26%	13.579,60	10.298,70
NIKKEI 225	36.779,66	-0,14%	-7,81%	42.426,77	30.792,74

