

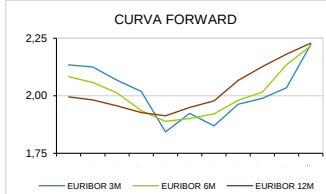
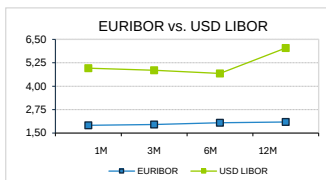
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

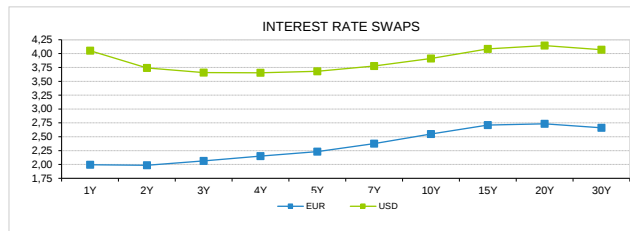
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9140	-5	-20	1M	4,9602	0	-35	4,2110	-0,0500
3M	1,9530	0	-17	3M	4,8537	0	-42	4,1528	-0,0475
6M	2,0490	1	-6	6M	4,6821	-1	-45	4,0565	-0,0400
12M	2,0900	0	7	12M	6,0414	8	31	3,9027	-0,0050

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9940	0	-7	1,9762	2,4208	2,7080
2Y	1,9850	0	-8	2,1010	2,4940	2,7700
3Y	2,0644	-1	-8	2,2060	2,5660	2,8270
4Y	2,1505	-1	-7	2,2950	2,6290	2,8743
5Y	2,2310	-1	-9	2,3728	2,6876	2,9100
7Y	2,3765	0	-5	2,5110	2,7830	2,9680
10Y	2,5494	0	-4	2,6620	2,8780	3,0040
15Y	2,7115	1	0	2,7840	2,9053	2,9520
20Y	2,7334	1	3	2,7752	2,8440	2,8593
30Y	2,6615	2	9	2,6870	2,7300	2,7380

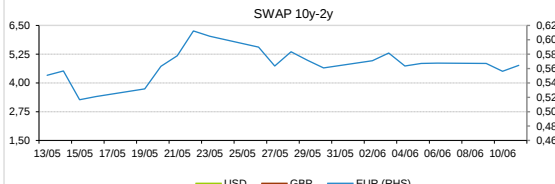
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,75
Austrália	3,85
Índia	4,00



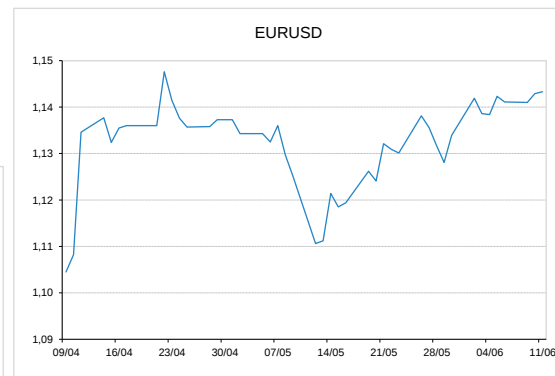
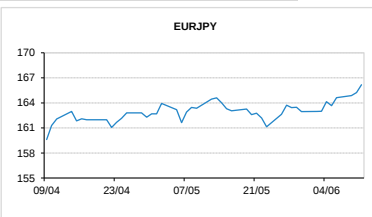
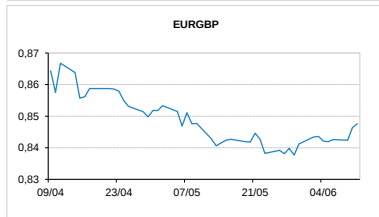
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0522	-4	-1	3,4140	3,6490	3,9790
2Y	3,7404	-6	-6	3,4450	3,7240	4,0430
3Y	3,6571	-6	-8	3,5110	3,8060	4,0970
4Y	3,6542	-6	-8	3,5800	3,8770	4,1445
5Y	3,6813	-5	-7	3,6540	3,9390	4,1930
7Y	3,7754	-4	-6	3,7850	4,0450	4,2760
10Y	3,9123	-4	-4	3,9410	4,1720	4,3560
15Y	4,0843	-2	-2	4,1040	4,2580	4,3750
20Y	4,1449	-2	-1	4,1460	4,2430	4,3060
30Y	4,0716	-1	1	4,0540	4,0930	4,1010



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,37	1,50	4,94	OT 2Y	1,862	0,01	-8,10
JETFUEL	689,00	8,50	38,50	OT 5Y	2,327	0,01	-10,40
DIESEL	661,75	8,25	58,50	OT 10Y	3,005	0,02	-15,60
COBRE	9,725,00	-36,50	311,00	BUND 10Y	2,493	1,26	-10,90
ZINCO	2,628,44	9,20	-12,90	SCHATZ 2Y	2,242	-0,24	-5,70
OURO	3,333,28	9,59	96,89	T-NOTE 10Y	4,674	-3,53	-3,30
TRIGO	532,50	-2,00	10,75	T-NOTE 2Y	4,106	-5,02	-1,00
LICENÇA C02	74,52	1,86	4,13	GILT 10Y	4,949	1,07	-10,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1433	0,04%	2,94%	1,1505	1,1575	1,1702
EUR/GBP	0,8476	-0,14%	-0,55%	0,8525	0,8571	0,8658
EUR/JPY	166,17	-0,57%	-1,03%	166,16	166,16	166,15
EUR/CHF	0,9415	-0,17%	-0,41%	0,9363	0,9313	0,9215
EUR/BRL	6,3493	0,31%	-0,89%	6,5297	6,7172	7,0799
EUR/PLN	4,2486	0,18%	-0,14%	4,2845	4,3176	4,3795

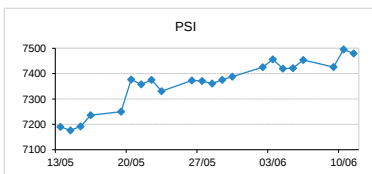

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1433	0,8476	166,17	0,9415	10,9706	7,4596	1,5699	1,76197	6,3493	11,5717
USD	0,8709	-	0,7387	144,79	0,8197	9,5554	6,4963	1,3667	1,5340	5,5446	10,0767

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,160	-0,77	-3,19
BCP	0,675	1,05	45,17
CORT. AMORIM	7,900	-0,75	-1,86
CTT	7,380	-3,02	36,67
EDP	3,596	-0,08	16,34
EDP R	9,610	1,26	-4,28
GALP	15,435	-1,06	-3,23
J MARTINS	21,480	-0,28	16,42
MOTA ENGIL	4,182	-0,24	43,51
NAVIGATOR	3,362	0,72	-6,35
NOS	3,840	-0,90	16,87
REN	3,000	-0,17	31,58
SEMAPA	16,240	-0,25	14,53
SONAE SGPS	1,192	-1,97	30,42
IBERSOL	9,860	-1,40	31,82

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	1,26
BCP	1,05
NAVIGATOR	0,72
NOS	-0,90
GALP	-1,06
IBERSOL	-1,40
SONAE SGPS	-1,97
CTT	-3,02



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.479,49	-0,21%	17,28%	7.505,26	6.194,45
CAC40	7.775,90	-0,36%	5,35%	8.257,88	6.763,76
ESTX 50 PR	5.393,15	-0,41%	10,15%	5.568,19	4.473,94
XTRA DAX	23.948,90	-0,16%	20,29%	24.479,42	17.024,82
S&P 500	6.048,61	0,16%	2,84%	6.147,43	4.835,04
IBEX 35	14.134,10	-0,61%	21,90%	14.370,80	10.298,70
NIKKEI 225	38.421,19	0,55%	-3,69%	42.426,77	30.792,74

