

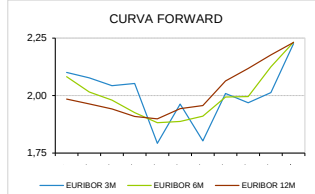
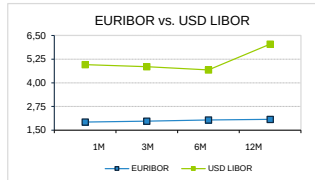
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

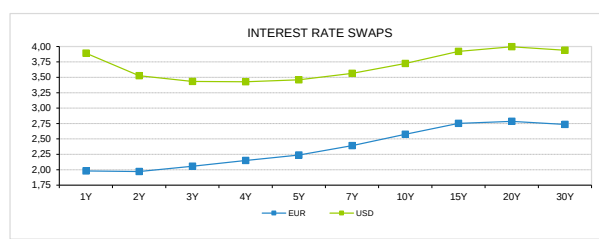
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9290	-5	-17	1M	4,9602	0	-35	4,2243	-0,0725
3M	1,9800	-1	-6	3M	4,8537	0	-42	4,1204	0,0100
6M	2,0370	0	-5	6M	4,6821	-1	-45	4,0064	0,0200
12M	2,0730	-1	-1	12M	6,0414	8	31	3,8338	0,0600

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9810	-1	-1	1,9611	2,4434	2,7400
2Y	1,9710	-1	2	2,0959	2,5260	2,8100
3Y	2,0563	-1	2	2,2070	2,5980	2,8620
4Y	2,1498	-1	2	2,3055	2,6645	2,9120
5Y	2,2376	-1	2	2,3891	2,7246	2,9565
7Y	2,3915	0	2	2,5330	2,8250	3,0210
10Y	2,5741	1	3	2,6953	2,9280	3,0664
15Y	2,7520	2	5	2,8317	2,9681	3,0243
20Y	2,7851	2	7	2,8343	2,9170	2,9403
30Y	2,7341	3	11	2,7640	2,8180	2,8317

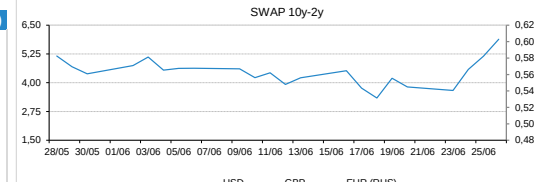
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8919	-3	-19	3,1440	3,4120	3,7910
2Y	3,5255	-5	-23	3,1910	3,5020	3,8620
3Y	3,4335	-5	-23	3,2620	3,5960	3,9340
4Y	3,4278	-4	-23	3,3410	3,6760	3,9960
5Y	3,4586	-4	-23	3,4250	3,7520	4,0450
7Y	3,5645	-4	-23	3,5770	3,8750	4,1330
10Y	3,7250	-3	-22	3,7550	4,0160	4,2250
15Y	3,9207	-2	-20	3,9410	4,1190	4,2550
20Y	3,9957	-1	-19	3,9980	4,1150	4,1950
30Y	3,9398	-1	-18	3,9235	3,9770	3,9970

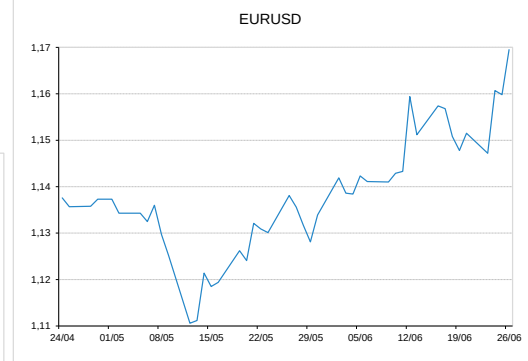
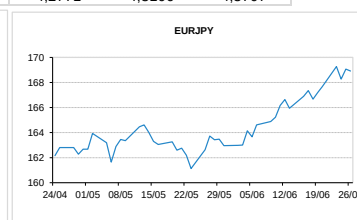


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,83	1,15	4,71	OT 2Y	1,847	-0,03	1,00
JETFUEL	718,50	8,50	51,50	OT 5Y	2,353	-0,02	4,30
DIESEL	704,50	14,75	78,50	OT 10Y	3,031	-0,02	0,60
COBRE	9.727,00	43,50	102,50	BUND 10Y	2,515	-0,19	2,70
ZINCO	2.698,61	24,75	2,29	SCHATZ 2Y	2,220	-2,45	5,40
OURO	3.321,54	-13,32	-20,59	T-NOTE 10Y	4,511	-2,20	-15,30
TRIGO	540,75	-3,75	-17,25	T-NOTE 2Y	3,910	-3,80	-16,80
LICENÇA C02	70,36	-0,79	-2,67	GILT 10Y	4,855	-1,46	-27,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1695	0,84%	2,76%	1,1766	1,1833	1,1948
EUR/GBP	0,8535	-0,11%	-1,68%	0,8582	0,8628	0,8710
EUR/JPY	168,92	0,09%	-3,72%	168,91	168,91	168,90
EUR/CHF	0,9367	0,17%	-0,20%	0,9317	0,9269	0,9177
EUR/BRL	6,4507	0,54%	0,06%	6,6399	6,8311	7,1995
EUR/PLN	4,2420	0,16%	0,00%	4,2771	4,3106	4,3707



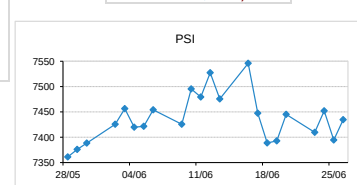
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1695	0,8535	168,92	0,9367	11,1142	7,4612	1,5967	1,78855	6,4507	11,7886
USD	0,8541	-	0,7281	144,41	0,7998	9,4867	6,3722	1,3635	1,5270	5,5050	10,0621

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,920	1,03	-7,69
BCP	0,648	-0,40	39,40
CORT. AMORIM	7,960	1,40	-1,12
CTT	7,370	1,94	36,48
EDP	3,680	0,03	19,06
EDP R	9,800	0,93	-2,39
GALP	15,420	0,49	-3,32
J MARTINS	21,000	0,19	13,82
MOTA ENGIL	3,780	2,66	29,72
NAVIGATOR	3,286	1,05	-8,47
NOS	3,785	0,53	15,19
REN	3,020	0,33	32,46
SEMAPA	16,760	2,70	18,19
SONAE SGPS	1,204	0,67	31,73
IBERSOL	9,400	-0,21	25,67

MAIORES GANHOS/PERDAS	
Título	Variação %
SEMAPA	2,70
MOTA ENGIL	2,66
CTT	1,94
CORT. AMORIM	1,40
NAVIGATOR	1,05
IBERSOL	-0,21
BCP	-0,40



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.434,58	0,54%	16,58%	7.589,17	6.194,45
CAC40	7.561,08	0,04%	2,44%	8.257,88	6.763,76
ESTX 50 PR	5.244,06	-0,15%	7,11%	5.568,19	4.473,94
XTRA DAX	23.630,28	0,56%	18,69%	24.479,42	17.024,82
S&P 500	6.125,50	0,51%	4,11%	6.147,43	4.835,04
IBEX 35	13.820,40	0,06%	19,19%	14.370,80	10.298,70
NIKKEI 225	39.584,58	1,65%	-0,78%	42.426,77	30.792,74

