

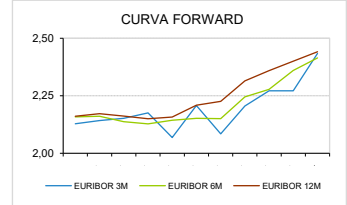
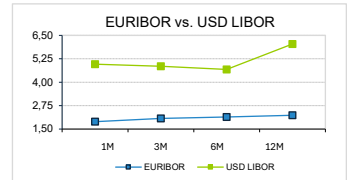
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

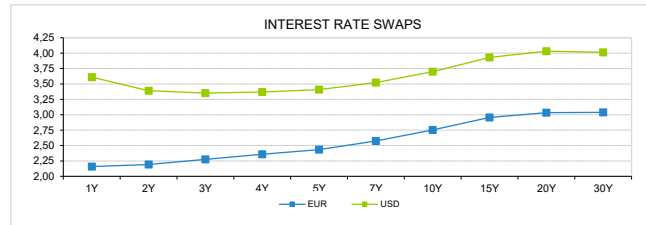
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8940	2	0	1M	4,9602	0	-35	3,9782	-0,0575
3M	2,0690	1	5	3M	4,8537	0	-42	3,8466	-0,0178
6M	2,1410	-1	4	6M	4,6821	-1	-45	3,7371	0,0400
12M	2,2350	0	5	12M	6,0414	8	31	3,5977	0,1500

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1582	0	7	2,2295	2,6182	2,8880
2Y	2,1930	1	11	2,3364	2,6897	2,9543
3Y	2,2745	2	12	2,4285	2,7550	3,0130
4Y	2,3569	2	14	2,5100	2,8192	3,0680
5Y	2,4334	3	14	2,5803	2,8800	3,1179
7Y	2,5730	3	14	2,7140	2,9870	3,2010
10Y	2,7528	3	15	2,8788	3,1130	3,2805
15Y	2,9565	3	15	3,0496	3,2053	3,3014
20Y	3,0338	3	18	3,0990	3,2059	3,2661
30Y	3,0388	3	21	3,0830	3,1545	3,1920

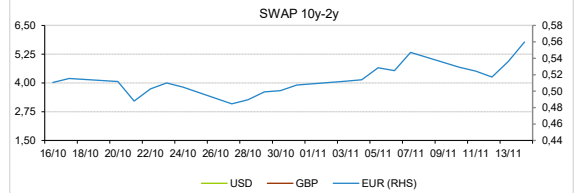
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,00
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,25



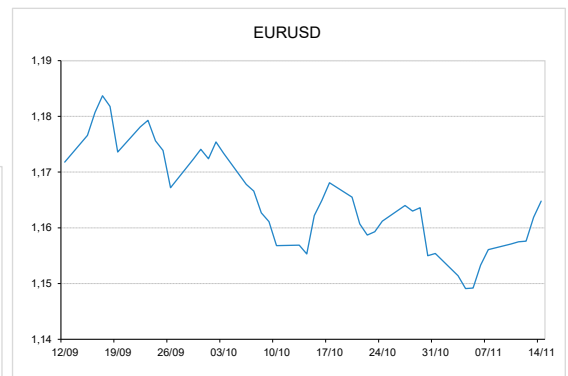
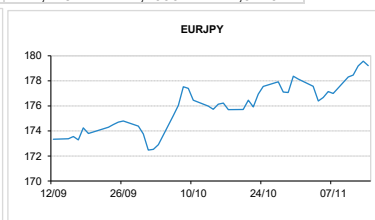
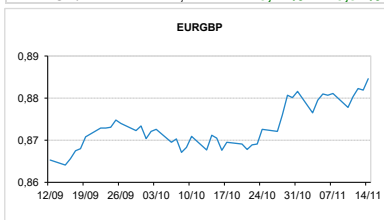
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6109	1	10	3,1505	3,4260	3,7730
2Y	3,3897	1	13	3,2150	3,5010	3,8540
3Y	3,3517	1	13	3,2825	3,5890	3,9230
4Y	3,3685	1	13	3,3520	3,6720	3,9875
5Y	3,4083	1	13	3,4305	3,7460	4,0450
7Y	3,5231	1	13	3,5790	3,8750	4,1560
10Y	3,6986	1	12	3,7660	4,0420	4,2740
15Y	3,9293	1	12	3,9830	4,1770	4,3360
20Y	4,0324	2	12	4,0630	4,1960	4,2980
30Y	4,0120	2	13	4,0190	4,0890	4,1300



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,47	1,46	2,45	OT 2Y	1,984	0,01	6,60
JETFUEL	769,50	-6,25	65,25	OT 5Y	2,402	0,02	11,30
DIESEL	745,50	-1,25	72,25	OT 10Y	3,061	0,03	10,70
COBRE	10.859,00	12,00	135,50	BUND 10Y	2,699	3,15	15,10
ZINCO	3.168,64	-20,20	107,94	SCHATZ 2Y	2,395	0,74	11,80
OURO	4.106,65	-64,87	-36,29	T-NOTE 10Y	4,419	1,09	6,50
TRIGO	552,00	-0,25	35,25	T-NOTE 2Y	3,848	1,60	13,40
LICENÇA C02	81,01	-0,33	4,09	GILT 10Y	5,010	16,58	4,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1648	0,25%	0,82%	1,1707	1,1758	1,1848
EUR/GBP	0,8846	-0,31%	-1,51%	0,8891	0,8929	0,9004
EUR/JPY	179,22	0,20%	-1,95%	179,21	179,21	179,20
EUR/CHF	0,9218	0,08%	0,87%	0,9167	0,9120	0,9023
EUR/BRL	6,1383	0,42%	3,70%	6,2976	6,4536	6,7657
EUR/PLN	4,2242	0,17%	0,91%	4,2484	4,2699	4,3123

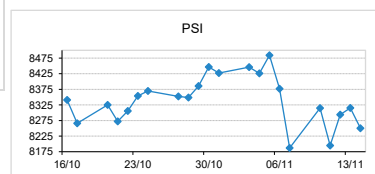

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1648	0,8846	179,22	0,9218	10,9807	7,4681	1,6293	1,77426	6,1383	11,7286
USD	0,8613	-	0,7614	154,45	0,7935	9,4465	6,4325	1,4029	1,5284	5,2763	10,0904

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,745	-2,57	-10,98
BCP	0,816	-0,49	75,60
CORT. AMORIM	6,550	-0,46	-18,63
CTT	7,250	-0,55	34,26
EDP	3,829	-0,03	23,88
EDP R	11,580	-0,60	15,34
GALP	18,270	0,72	14,55
IBERSOL	10,550	0,96	41,04
J MARTINS	21,740	-2,07	17,83
MOTA ENGIL	5,800	-0,34	99,04
NAVIGATOR	3,030	-1,05	-15,60
NOS	3,645	-0,41	10,93
REN	3,315	-1,92	45,39
SEMAPA	17,620	-1,34	24,26
SONAE SGPS	1,424	-2,47	55,80
TEIX. DUARTE	0,714	2,00	803,80

MAIORES GANHOS/PERDAS	
Título	Variação %
TEIX. DUARTE	2,00
IBERSOL	0,96
GALP	0,72
SEMAPA	-1,34
REN	-1,92
J MARTINS	-2,07
SONAE SGPS	-2,47
ALTRI	-2,57



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.250,30	-0,78%	29,37%	8.506,58	6.194,45
CAC40	8.170,09	-0,76%	10,69%	8.314,23	6.763,76
ESTX 50 PR	5.693,77	-0,85%	16,29%	5.818,07	4.540,22
XTRA DAX	23.876,55	-0,69%	19,93%	24.771,34	18.489,91
S&P 500	6.764,27	0,40%	15,01%	6.920,34	4.835,04
IBEX 35	16.345,90	-1,40%	40,97%	16.661,50	11.310,50
NIKKEI 225	50.376,53	-1,77%	26,27%	52.636,87	30.792,74

