

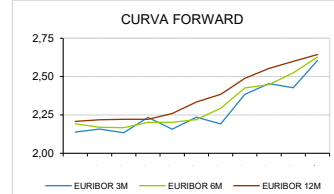
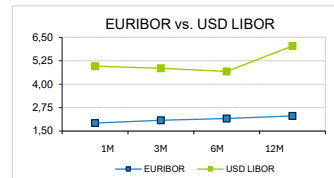
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

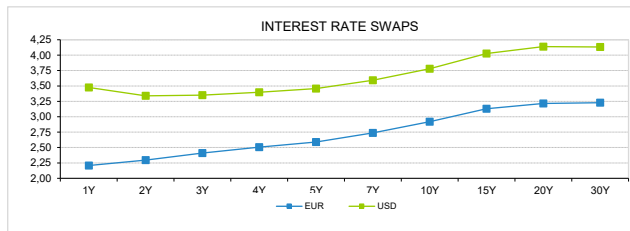
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9290	-1	4	1M	4,9602	0	-35	3,7966	-0,1200
3M	2,0720	-1	0	3M	4,8537	0	-42	3,7524	-0,0177
6M	2,1680	0	3	6M	4,6821	-1	-45	3,6775	0,0800
12M	2,3100	2	8	12M	6,0414	8	31	3,5829	0,2000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,2080	0	5	2,3840	2,8135	3,0720
2Y	2,2950	0	10	2,5130	2,8770	3,1418
3Y	2,4094	0	13	2,6100	2,9410	3,2010
4Y	2,5060	1	14	2,6900	3,0050	3,2540
5Y	2,5889	0	15	2,7621	3,0660	3,3037
7Y	2,7364	0	16	2,8970	3,1720	3,3840
10Y	2,9205	0	16	3,0610	3,2970	3,4668
15Y	3,1294	0	17	3,2333	3,3956	3,4980
20Y	3,2154	0	18	3,2903	3,4029	3,4674
30Y	3,2275	0	19	3,2780	3,3510	3,3890

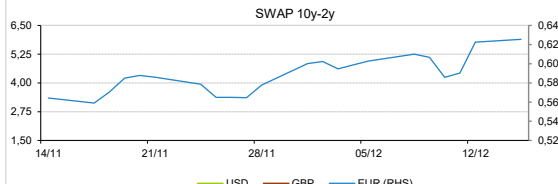
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



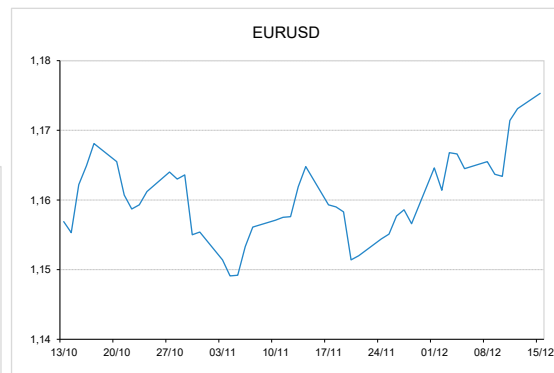
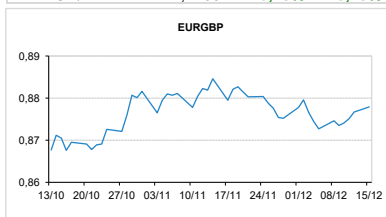
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4752	-1	-14	3,1980	3,5500	3,8970
2Y	3,3394	-1	-5	3,2850	3,6320	3,9710
3Y	3,3507	-1	-1	3,3700	3,7170	4,0420
4Y	3,3977	-1	2	3,4520	3,7960	4,1090
5Y	3,4575	0	4	3,5345	3,8690	4,1710
7Y	3,5915	0	6	3,6860	4,0015	4,2870
10Y	3,7797	1	8	3,8805	4,1740	4,4110
15Y	4,0268	1	10	4,1070	4,3140	4,4760
20Y	4,1388	1	11	4,1910	4,3370	4,4440
30Y	4,1315	1	13	4,1555	4,2360	4,2800



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	60,16	-0,96	-3,76	OT 2Y	2,151	0,00	17,90
JETFUEL	703,75	-2,50	-72,00	OT 5Y	2,530	0,00	15,00
DIESEL	636,00	-1,50	-110,75	OT 10Y	3,165	-0,01	13,70
COBRE	11.552,50	-357,00	571,00	BUND 10Y	2,807	-0,80	17,20
ZINCO	3.215,28	-159,03	113,36	SCHATZ 2Y	2,513	-0,49	12,60
OURO	4.298,51	-1,12	253,55	T-NOTE 10Y	4,464	-1,28	4,90
TRIGO	521,25	-8,00	-20,25	T-NOTE 2Y	3,730	-1,59	-1,40
LICENÇA C02	87,23	1,19	4,12	GILT 10Y	5,136	-2,73	10,60


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1753	0,19%	1,38%	1,1805	1,1853	1,1931
EUR/GBP	0,8779	-0,14%	0,18%	0,8820	0,8858	0,8925
EUR/JPY	182,32	0,37%	-1,51%	182,31	182,31	182,30
EUR/CHF	0,9361	-0,20%	-1,43%	0,9311	0,9262	0,9164
EUR/BRL	6,3549	0,08%	-2,84%	6,5167	6,6822	6,9990
EUR/PLN	4,2163	0,18%	0,43%	4,2382	4,2580	4,2957

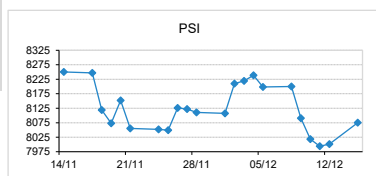

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1753	0,8779	182,32	0,9361	10,9154	7,4699	1,6185	1,77002	6,3549	11,9344
USD	0,8502	-	0,7467	155,09	0,7949	9,2760	6,3511	1,3761	1,5039	5,4026	10,1310

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,300	0,12	-19,32
BCP	0,865	1,31	86,06
CORT. AMORIM	6,540	-1,06	-18,76
CTT	7,300	0,00	35,19
EDP	3,788	0,88	22,55
EDP R	11,840	0,59	17,93
GALP	14,295	2,40	-10,38
IBERSOL	9,960	0,81	33,16
J MARTINS	20,000	1,16	8,40
MOTA ENGIL	4,876	2,91	67,33
NAVIGATOR	3,044	0,00	-15,21
NOS	3,820	0,53	16,26
REN	3,255	1,09	42,76
SEMAPA	17,160	-0,46	21,02
SONAE SGPS	1,614	-0,25	76,59
TEIX. DUARTE	0,680	5,92	760,76

MAIORES GANHOS/PERDAS	
Título	Variação %
TEIX. DUARTE	5,92
MOTA ENGIL	2,91
GALP	2,40
BCP	1,31
J MARTINS	1,16
SONAE SGPS	-0,25
SEMAPA	-0,46
CORT. AMORI	-1,06



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.075,16	0,92%	26,62%	8.506,58	6.194,45
CAC40	8.124,88	0,70%	10,08%	8.314,23	6.763,76
ESTX 50 PR	5.752,52	0,56%	17,49%	5.818,07	4.540,22
XTRA DAX	24.229,91	0,18%	21,70%	24.771,34	18.489,91
S&P 500	6.816,09	-0,18%	15,87%	6.920,34	4.835,04
IBEX 35	17.041,40	1,11%	46,97%	17.032,50	11.310,50
NIKKEI 225	50.168,11	-1,31%	25,75%	52.636,87	30.792,74

