

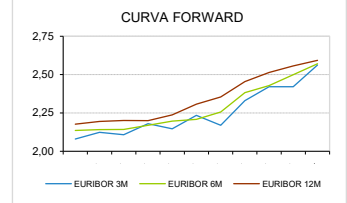
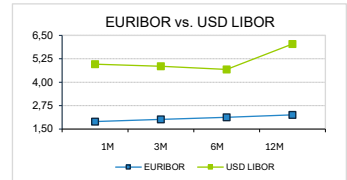
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

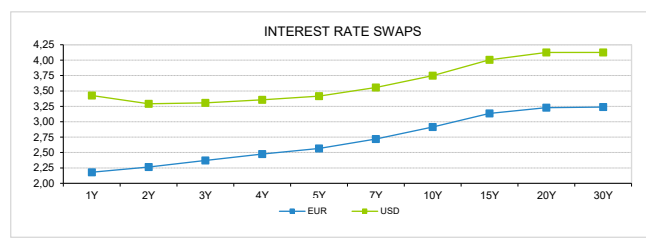
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9010	2	-5	1M	4,9602	0	-35	3,7353	-0,1000
3M	2,0190	0	-4	3M	4,8537	0	-42	3,7281	-0,0129
6M	2,1240	1	1	6M	4,6821	-1	-45	3,6626	0,0800
12M	2,2580	0	5	12M	6,0414	8	31	3,5664	0,2000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1800	-1	3	2,3484	2,7944	3,0792
2Y	2,2646	-2	7	2,4725	2,8640	3,1470
3Y	2,3717	-3	9	2,5790	2,9360	3,2090
4Y	2,4751	-3	10	2,6650	3,0010	3,2640
5Y	2,5648	-3	11	2,7438	3,0660	3,3170
7Y	2,7202	-3	12	2,8850	3,1790	3,4060
10Y	2,9148	-2	12	3,0610	3,3110	3,4920
15Y	3,1360	-2	12	3,2440	3,4170	3,5265
20Y	3,2280	-2	12	3,3060	3,4250	3,4930
30Y	3,2383	-1	11	3,2900	3,3680	3,4050

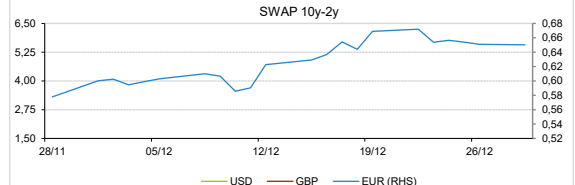
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4267	-1	-10	3,1550	3,5100	3,8720
2Y	3,2920	-2	-3	3,2420	3,5950	3,9530
3Y	3,3064	-2	1	3,3290	3,6840	4,0230
4Y	3,3554	-2	4	3,4130	3,7670	4,0890
5Y	3,4161	-2	5	3,4980	3,8410	4,1500
7Y	3,5554	-1	7	3,6545	3,9750	4,2710
10Y	3,7489	-1	7	3,8530	4,1540	4,4000
15Y	4,0051	-1	8	4,0880	4,3030	4,4750
20Y	4,1242	-1	9	4,1800	4,3320	4,4470
30Y	4,1256	-1	10	4,1510	4,2360	4,2870

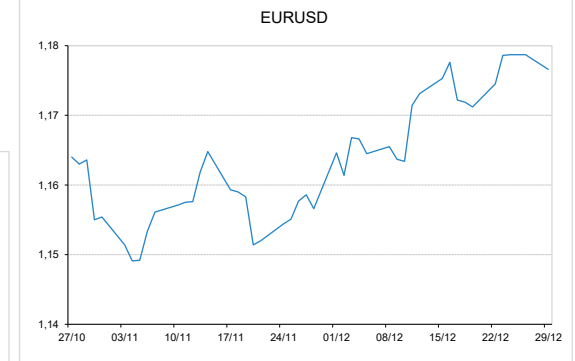
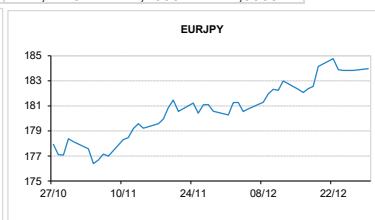
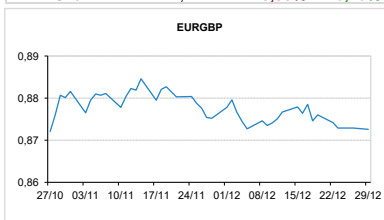


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,88	1,24	-0,50	OT 2Y	2,062	-0,04	9,90
JETFUEL	718,25	4,50	-16,25	OT 5Y	2,464	-0,04	10,60
DIESEL	645,25	7,75	-93,50	OT 10Y	3,115	-0,04	11,00
COBRE	12.133,00	102,00	1.389,50	BUND 10Y	2,777	-3,49	15,60
ZINCO	3.077,24	-2,20	66,22	SCHATZ 2Y	2,476	-2,96	9,60
OURO	4.337,47	-195,74	105,26	T-NOTE 10Y	4,413	-1,63	9,90
TRIGO	514,00	-5,00	-24,50	T-NOTE 2Y	3,688	-1,79	2,40
LICENÇA C02	87,35	-0,66	1,91	GILT 10Y	5,124	-4,51	2,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1766	-0,18%	1,03%	1,1817	1,1863	1,1940
EUR/GBP	0,8726	0,03%	0,60%	0,8765	0,8802	0,8870
EUR/JPY	183,97	-0,08%	-2,01%	183,96	183,96	183,95
EUR/CHF	0,9288	0,05%	0,59%	0,9238	0,9190	0,9093
EUR/BRL	6,5629	-0,57%	-5,26%	6,7304	6,9016	7,2291
EUR/PLN	4,2277	-0,30%	0,10%	4,2473	4,2660	4,3008



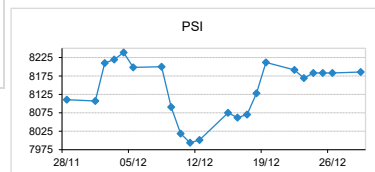
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1766	0,8726	183,97	0,9288	10,8109	7,4701	1,6087	1,75772	6,5629	11,8143
USD	0,8495	-	0,7409	156,005	0,7892	9,1914	6,3448	1,3674	1,4937	5,5660	10,0393

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,440	1,14	-16,70
BCP	0,878	-1,33	89,03
CORT. AMORIM	6,650	0,45	-17,39
CTT	7,340	-0,54	35,93
EDP	3,880	0,41	25,53
EDP R	11,940	0,93	18,92
GALP	14,380	0,56	-9,84
IBERSOL	9,880	-0,20	32,09
J MARTINS	20,220	0,70	9,59
MOTA ENGL	4,854	-3,11	66,58
NAVIGATOR	3,146	1,94	-12,37
NOS	3,985	-0,13	21,28
REN	3,205	0,79	40,57
SEMAPA	21,250	-3,41	49,86
SONAE SGPS	1,596	-0,25	74,62
TEIX. DUARTE	0,618	-3,74	682,28

MAIORES GANHOS/PERDAS	
Título	Variação %
NAVIGATOR	1,94
ALTRI	1,14
EDP R	0,93
REN	0,79
J MARTINS	0,70
CTT	-0,54
BCP	-1,33
MOTA ENGL	-3,11
SEMAPA	-3,41
TEIX. DUARTE	-3,74



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.185,83	0,03%	28,36%	8.506,58	6.194,45
CAC40	8.112,02	0,10%	9,91%	8.314,23	6.763,76
ESTX 50 PR	5.751,71	0,10%	17,48%	5.818,07	4.540,22
XTRA DAX	24.351,12	0,05%	22,31%	24.771,34	18.489,91
S&P 500	6.896,82	-0,47%	17,27%	6.945,77	4.835,04
IBEX 35	17.195,80	0,13%	48,30%	17.218,30	11.456,20
NIKKEI 225	50.526,92	-0,44%	26,65%	52.636,87	30.792,74

