

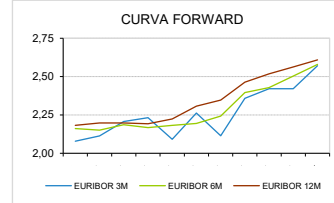
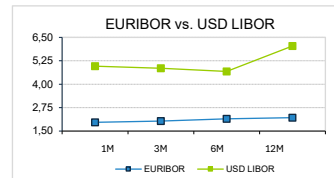
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

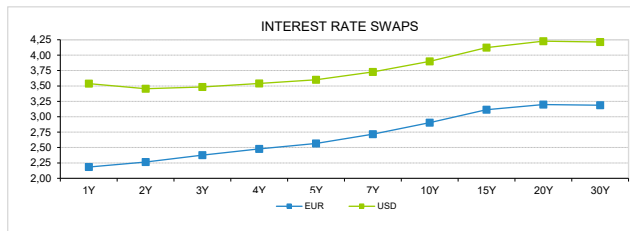
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9670	1	6	1M	4,9602	0	-35	3,7279	-0,0650
3M	2,0300	0	1	3M	4,8537	0	-42	3,7079	-0,0357
6M	2,1490	-1	2	6M	4,6821	-1	-45	3,6218	0,0500
12M	2,2160	-1	-5	12M	6,0414	8	31	3,5048	0,1500

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1832	0	-1	2,3463	2,7955	3,0702
2Y	2,2640	1	-3	2,4770	2,8650	3,1378
3Y	2,3768	2	-3	2,5810	2,9320	3,1970
4Y	2,4784	1	-3	2,6650	2,9980	3,2500
5Y	2,5650	1	-4	2,7419	3,0580	3,2950
7Y	2,7171	0	-5	2,8810	3,1620	3,3780
10Y	2,9040	0	-6	3,0460	3,2880	3,4581
15Y	3,1148	0	-6	3,2195	3,3843	3,4833
20Y	3,1980	-1	-7	3,2720	3,3820	3,4398
30Y	3,1878	-1	-9	3,2350	3,3020	3,3290

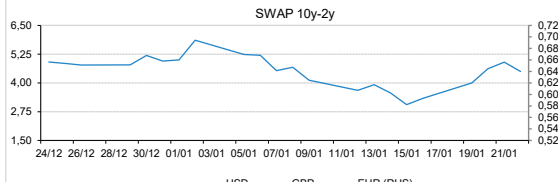
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



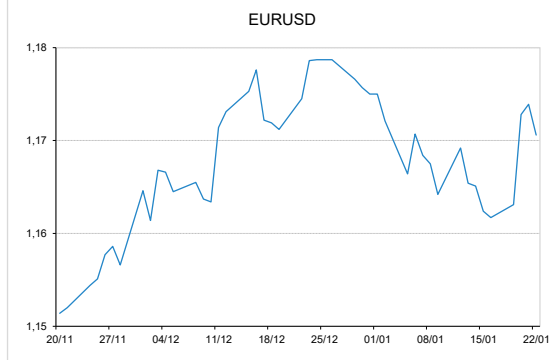
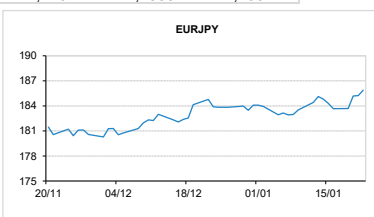
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5385	2	8	3,3680	3,7130	4,0280
2Y	3,4552	3	13	3,4540	3,7870	4,0990
3Y	3,4842	3	14	3,5370	3,8640	4,1560
4Y	3,5393	3	15	3,6140	3,9370	4,2090
5Y	3,5989	3	15	3,6910	3,9990	4,2660
7Y	3,7283	2	14	3,8280	4,1150	4,3740
10Y	3,9000	2	12	4,0020	4,2700	4,4810
15Y	4,1235	1	9	4,2050	4,3940	4,5400
20Y	4,2271	1	8	4,2805	4,4130	4,5080
30Y	4,2143	0	7	4,2390	4,3110	4,3480



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,02	-1,22	2,44	OT 2Y	2,139	0,02	4,20
JETFUEL	749,75	13,50	64,25	OT 5Y	2,639	0,00	14,00
DIESEL	695,50	20,25	77,00	OT 10Y	3,255	-0,01	10,30
COBRE	12.761,50	56,50	928,50	BUND 10Y	2,780	0,30	-3,20
ZINCO	3.153,58	4,88	82,78	SCHATZ 2Y	2,466	1,97	-3,90
OURO	4.883,24	51,51	439,64	T-NOTE 10Y	4,555	1,83	9,30
TRIGO	516,25	8,50	0,75	T-NOTE 2Y	3,862	2,20	11,00
LICENÇA C02	88,39	1,33	0,91	GILT 10Y	5,100	3,66	-6,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1706	-0,28%	-0,33%	1,1756	1,1805	1,1892
EUR/GBP	0,8722	0,25%	0,23%	0,8760	0,8796	0,8862
EUR/JPY	185,88	-0,35%	-0,60%	185,87	185,87	185,86
EUR/CHF	0,9280	0,17%	0,35%	0,9230	0,9180	0,9083
EUR/BRL	6,2189	-0,08%	5,68%	6,3800	6,5447	6,8482
EUR/PLN	4,1983	0,35%	0,44%	4,2167	4,2333	4,2662

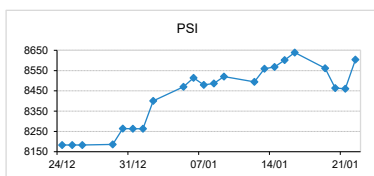

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1706	0,8722	185,88	0,9280	10,5894	7,4689	1,6202	1,7179	6,2189	11,5833
USD	0,8524	-	0,7419	158,42	0,7910	9,0288	6,3663	1,3801	1,4652	5,2991	9,8761

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,525	2,72	0,56
BCP	0,901	2,08	0,58
CORT. AMORIM	6,820	1,79	3,18
CTT	6,960	2,20	-6,33
EDP	4,212	2,23	7,59
EDP R	12,980	3,10	7,81
GALP	15,705	-2,21	7,35
IBERSOL	10,400	1,96	5,05
J MARTINS	20,620	1,08	1,78
MOTA ENGIL	4,628	2,84	-6,47
NAVIGATOR	3,248	2,59	3,44
NOS	4,315	3,60	7,47
REN	3,290	0,61	2,33
SEMAPA	21,950	2,09	5,02
SONAE SGPS	1,762	1,85	9,31
TEIX. DUARTE	0,564	2,55	-11,32

MAIORES GANHOS/PERDAS	
Título	Variação %
NOS	3,60
EDP R	3,10
MOTA ENGIL	2,84
ALTRI	2,72
NAVIGATOR	2,59
GALP	-2,21



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.604,45	1,70%	4,12%	8.639,05	6.194,45
CAC40	8.148,89	0,99%	-0,01%	8.396,72	6.763,76
ESTX 50 PR	5.956,17	1,25%	2,84%	6.053,68	4.540,22
XTRA DAX	24.856,47	1,20%	1,49%	25.507,79	18.489,91
S&P 500	6.921,63	0,67%	1,11%	6.986,33	4.835,04
IBEX 35	17.663,40	1,28%	2,05%	17.833,50	11.583,00
NIKKEI 225	53.688,89	1,73%	6,65%	54.487,32	30.792,74

