

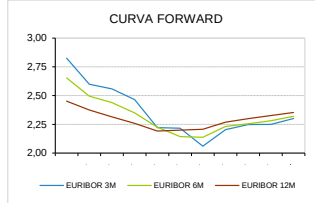
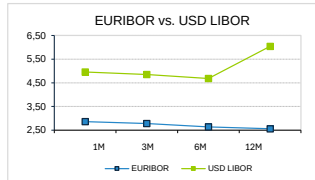
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

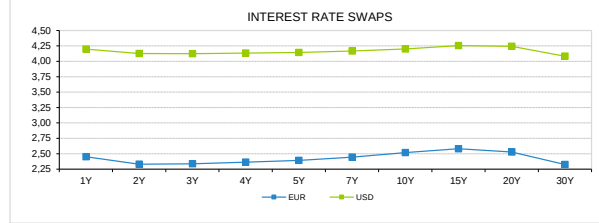
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,8620	2	-14	1M	4,9602	0	-35	4,7031	0,4200
3M	2,7820	0	-9	3M	4,8537	0	-42	4,5971	0,4488
6M	2,6390	1	-2	6M	4,6821	-1	-45	4,5339	0,3700
12M	2,5610	1	16	12M	6,0414	8	31	4,4437	0,3250

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	2,4511	1	10	2,2070	2,4484
2Y	2,3310	2	21	2,2797	2,5900
3Y	2,3373	2	27	2,3350	2,5030
4Y	2,3639	3	31	2,3745	2,5290
5Y	2,3920	3	33	2,4105	2,5575
7Y	2,4452	4	36	2,4740	2,6050
10Y	2,5183	4	39	2,5468	2,6465
15Y	2,5815	5	40	2,5900	2,6154
20Y	2,5283	4	40	2,5133	2,4938
30Y	2,3250	4	39	2,3010	2,2660

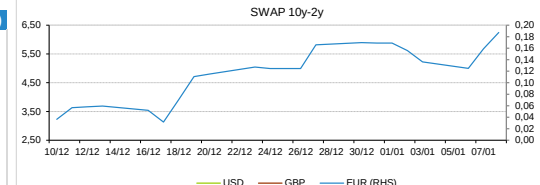
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,15
EUA	4,50
Reino Unido	4,75
Japão	0,25
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,00



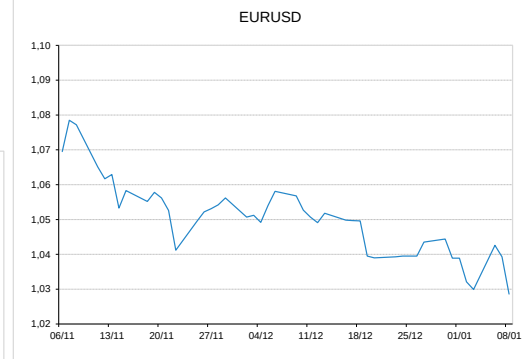
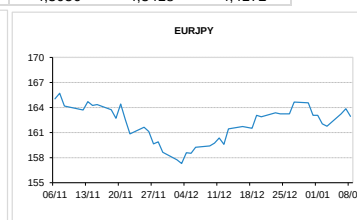
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1975	-1	6	4,0450	4,1480	4,2030
2Y	4,1254	-1	19	4,0790	4,1720	4,2290
3Y	4,1238	-1	28	4,1010	4,1820	4,2340
4Y	4,1325	-1	36	4,1240	4,1990	4,2470
5Y	4,1437	-1	41	4,1380	4,2070	4,2690
7Y	4,1665	0	46	4,1670	4,2380	4,3010
10Y	4,2011	0	49	4,2120	4,2790	4,3270
15Y	4,2548	0	50	4,2540	4,2810	4,2940
20Y	4,2445	0	50	4,2260	4,2100	4,1780
30Y	4,0827	0	50	4,0470	3,9950	3,9260



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	76,27	-0,78	5,47	OT 2Y	2,230	0,01	15,20
JETFUEL	733,00	-3,50	57,25	OT 5Y	2,396	0,05	33,60
DIESEL	707,00	-1,75	59,75	OT 10Y	3,002	0,05	48,60
COBRE	8.980,00	0,00	-119,50	BUND 10Y	2,415	4,69	42,30
ZINCO	2.841,28	-29,22	-218,61	SCHATZ 2Y	2,518	0,74	24,90
OURO	2.667,21	14,59	33,84	T-NOTE 10Y	4,950	-0,38	35,60
TRIGO	536,75	-5,75	-20,50	T-NOTE 2Y	4,548	-1,62	20,40
LICENÇA C02	72,19	-1,85	1,76	GILT 10Y	5,272	16,32	74,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0286	-1,03%	-2,67%	1,0328	1,0379	1,0490
EUR/GBP	0,83403	-0,59%	-0,72%	0,8380	0,8426	0,8526
EUR/JPY	162,94	0,56%	-2,17%	162,93	162,92	162,91
EUR/CHF	0,9392	0,16%	-1,23%	0,9335	0,9283	0,9182
EUR/BRL	6,3145	-0,01%	1,67%	6,4488	6,6024	6,9734
EUR/PLN	4,2736	-0,31%	-0,38%	4,3056	4,3418	4,4172


FIXINGS CONTRA USD e EUR

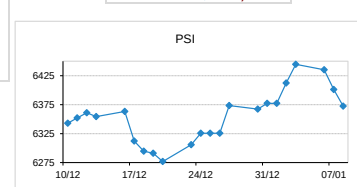
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0286	0,8340	162,94	0,9392	11,5052	7,4616	1,4823	1,65894	6,3145	11,7523
USD	0,9709	-	0,8103	158,4	0,9113	11,1722	7,2436	1,4388	1,6108	6,1211	11,4030

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,320	-1,66	-0,19
BCP	0,486	5,34	4,50
CORT. AMORIM	8,000	-1,23	-0,62
CTT	5,340	0,00	-1,11
EDP	3,070	-3,19	-0,68
EDP R	9,300	-4,71	-7,37
GALP	16,080	-0,34	0,82
J MARTINS	18,290	-3,38	-0,87
MOTA ENGIL	2,810	2,70	-3,57
NAVIGATOR	3,604	-0,77	0,39
NOS	3,290	-2,95	-1,20
REN	2,285	0,00	0,22
SEMAPA	14,200	-0,98	0,14
SONAE SGPS	0,890	-2,09	-2,63
IBERSOL	7,660	0,79	2,41

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	5,34
MOTA ENGIL	2,70
IBERSOL	0,79
SONAE SGPS	-2,09
NOS	-2,95
EDP	-3,19
J MARTINS	-3,38
EDP R	-4,71



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.372,34	-0,45%	-0,08%	6.993,53	6.050,03
CAC40	7.446,22	-0,58%	0,89%	8.259,19	7.029,91
ESTX 50 PR	4.992,69	-0,38%	1,98%	5.121,71	4.380,97
XTRA DAX	20.316,75	-0,12%	2,05%	20.522,82	16.345,02
S&P 500	5.908,92	-0,07%	0,40%	6.099,97	4.699,82
IBEX 35	11.786,80	-0,21%	1,65%	12.153,60	9.798,80
NIKKEI 225	39.981,06	-0,26%	0,22%	42.426,77	31.156,12

