

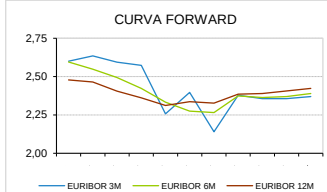
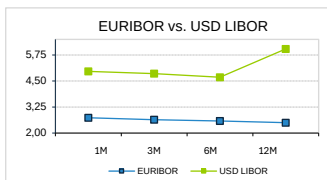
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

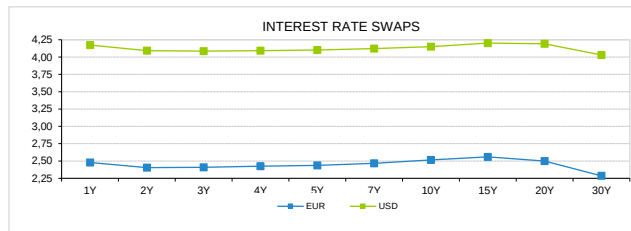
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,7350	-2	-13	1M	4,9602	0	-35	4,5786	0,4125
3M	2,6410	-3	-7	3M	4,8537	0	-42	4,5116	0,4325
6M	2,5810	-1	-2	6M	4,6821	-1	-45	4,4348	0,3800
12M	2,4990	1	3	12M	6,0414	8	31	4,3320	0,3725

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4778	2	12	2,3273	2,4705	2,5250
2Y	2,4034	4	20	2,3745	2,4828	2,5423
3Y	2,4097	4	21	2,4050	2,4930	2,5650
4Y	2,4240	4	21	2,4263	2,5083	2,5860
5Y	2,4372	3	20	2,4450	2,5313	2,6038
7Y	2,4658	3	19	2,4830	2,5660	2,6290
10Y	2,5149	2	19	2,5350	2,6010	2,6333
15Y	2,5597	1	18	2,5620	2,5640	2,5240
20Y	2,4984	1	18	2,4780	2,4390	2,3733
30Y	2,2859	0	17	2,2580	2,2098	2,1465

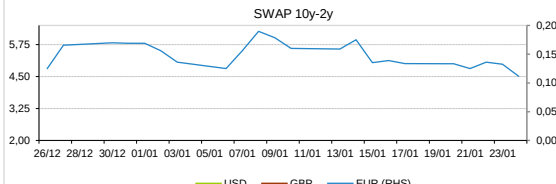
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,15
EUA	4,50
Reino Unido	4,75
Japão	0,50
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,00



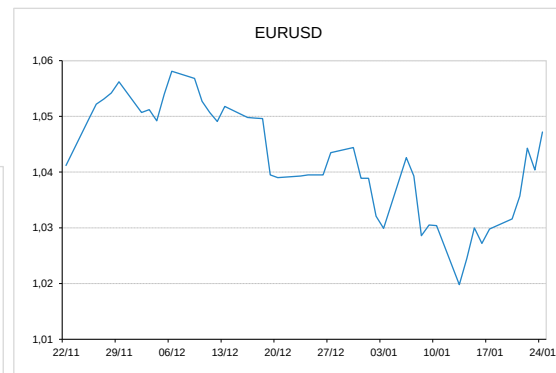
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1744	-3	-6	4,0070	4,1220	4,1700
2Y	4,0932	-4	-6	4,0420	4,1270	4,1715
3Y	4,0860	-4	-4	4,0680	4,1410	4,1850
4Y	4,0934	-3	-2	4,0830	4,1480	4,1970
5Y	4,1029	-3	0	4,0990	4,1600	4,2090
7Y	4,1219	-3	3	4,1230	4,1830	4,2370
10Y	4,1504	-2	5	4,1600	4,2210	4,2680
15Y	4,2020	-2	7	4,2010	4,2260	4,2370
20Y	4,1928	-1	9	4,1750	4,1580	4,1250
30Y	4,0305	-1	11	3,9955	3,9420	3,8735



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,27	-0,02	5,10	OT 2Y	2,270	0,06	12,40
JETFUEL	758,00	-6,25	62,50	OT 5Y	2,447	0,02	20,80
DIESEL	720,75	-11,25	49,75	OT 10Y	2,977	0,01	16,60
COBRE	9,237,00	8,50	320,00	BUND 10Y	2,440	2,98	23,50
ZINCO	2,817,88	-56,22	-165,74	SCHATZ 2Y	2,627	4,46	26,40
OURO	2,772,05	17,18	155,18	T-NOTE 10Y	4,910	-1,90	0,40
TRIGO	543,00	-11,00	8,25	T-NOTE 2Y	4,530	-2,84	-6,30
LICENÇA C02	81,68	0,92	12,21	GILT 10Y	5,052	0,95	3,60


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0472	0,65%	0,74%	1,0517	1,0568	1,0673
EUR/GBP	0,84413	0,07%	-1,90%	0,8481	0,8524	0,8611
EUR/JPY	163,9	-0,81%	-0,40%	163,89	163,88	163,87
EUR/CHF	0,9509	-0,62%	-1,56%	0,9453	0,9401	0,9300
EUR/BRL	6,1841	-0,20%	4,15%	6,3124	6,4767	6,8527
EUR/PLN	4,2128	0,05%	1,13%	4,2455	4,2820	4,3535


FIXINGS CONTRA USD e EUR

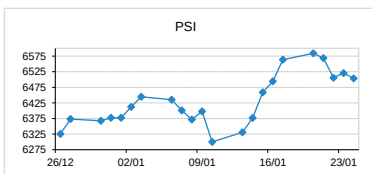
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0472	0,8441	163,90	0,9509	11,4693	7,4617	1,5071	1,66364	6,1841	11,7501
USD	0,9508	-	0,8011	155,705	0,9047	10,9052	7,0947	1,4328	1,5815	5,8849	11,1771

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,865	0,60	10,04
BCP	0,515	-0,62	10,91
CORT. AMORIM	8,330	1,71	3,48
CTT	5,830	0,87	7,96
EDP	2,901	-0,65	-6,15
EDP R	8,785	1,27	-12,50
GALP	16,705	-0,33	4,73
J MARTINS	18,790	-0,84	1,84
MOTA ENGIL	3,002	-0,92	3,02
NAVIGATOR	3,504	0,63	-2,40
NOS	3,335	-0,30	0,15
REN	2,330	-0,43	2,19
SEMAPA	14,620	0,14	3,10
SONAE SGPS	0,893	-0,56	-2,30
IBERSOL	8,300	-4,38	10,96

MAIORES GANHOS/PERDAS

Título	Variação %
CORT. AMORI	1,71
EDP R	1,27
CTT	0,87
NAVIGATOR	0,63
ALTRI	0,60
BCP	-0,62
EDP	-0,65
J MARTINS	-0,84
MOTA ENGIL	-0,92
IBERSOL	-4,38



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.503,73	-0,25%	1,98%	6.993,53	6.050,03
CAC40	7.927,62	0,44%	7,41%	8.259,19	7.029,91
ESTX 50 PR	5.219,37	0,04%	6,61%	5.260,28	4.469,60
XTRA DAX	21.394,93	-0,08%	7,46%	21.520,50	16.760,92
S&P 500	6.122,09	0,05%	4,08%	6.128,18	4.845,15
IBEX 35	11.982,60	-0,07%	3,34%	12.153,60	9.841,60
NIKKEI 225	39.931,98	-0,07%	0,09%	42.426,77	31.156,12

