

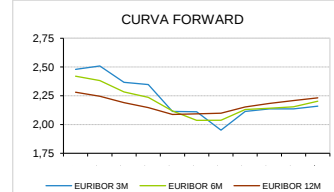
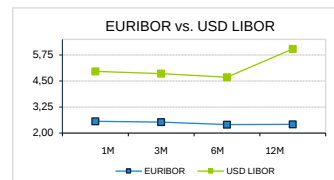
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

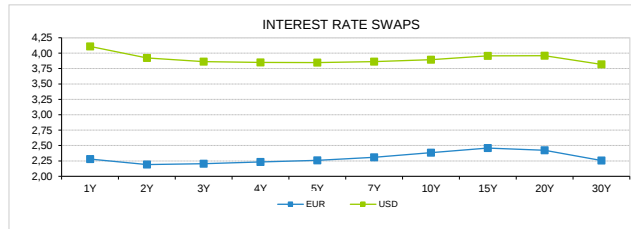
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,5650	-4	-17	1M	4,9602	0	-35	4,4601	0,3775
3M	2,5300	1	-11	3M	4,8537	0	-42	4,4253	0,3100
6M	2,4070	-1	-17	6M	4,6821	-1	-45	4,3326	0,2900
12M	2,4170	-1	-8	12M	6,0414	8	31	4,2108	0,3250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,2808	-2	-19	2,0990	2,3211	2,4160
2Y	2,1910	-3	-19	2,1652	2,3477	2,4419
3Y	2,2045	-3	-19	2,2150	2,3710	2,4733
4Y	2,2327	-3	-17	2,2540	2,3930	2,5010
5Y	2,2600	-3	-16	2,2847	2,4222	2,5236
7Y	2,3095	-3	-14	2,3448	2,4690	2,5570
10Y	2,3844	-3	-12	2,4192	2,5219	2,5766
15Y	2,4584	-3	-9	2,4733	2,5060	2,4907
20Y	2,4225	-4	-7	2,4152	2,4071	2,3655
30Y	2,2555	-4	-3	2,2390	2,2170	2,1763

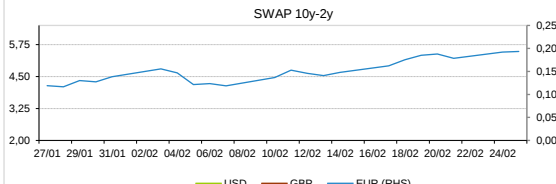
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,90
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	3,00
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	4,10
Índia	4,00



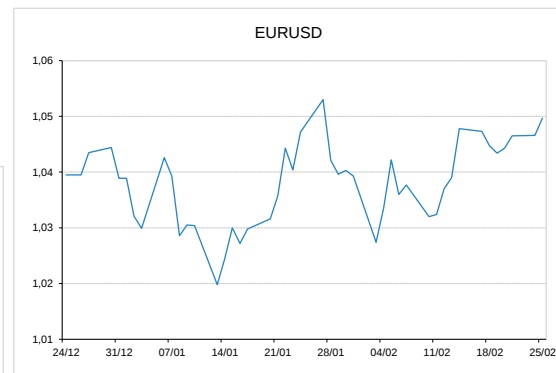
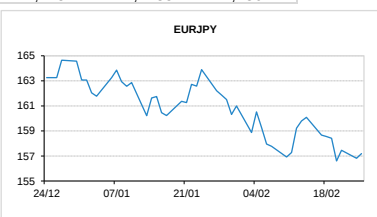
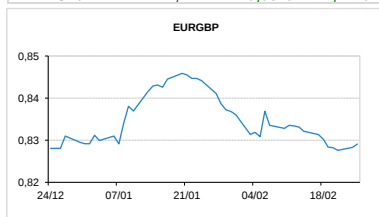
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1095	-5	-3	3,7280	3,8000	3,8750
2Y	3,9236	-9	-12	3,7300	3,8270	3,8980
3Y	3,8635	-10	-16	3,7530	3,8430	3,9130
4Y	3,8491	-11	-17	3,7770	3,8610	3,9310
5Y	3,8483	-11	-18	3,7950	3,8765	3,9500
7Y	3,8620	-11	-18	3,8310	3,9110	3,9880
10Y	3,8949	-11	-18	3,8830	3,9630	4,0280
15Y	3,9565	-11	-16	3,9430	3,9850	4,0130
20Y	3,9591	-10	-15	3,9320	3,9320	3,9180
30Y	3,8175	-10	-13	3,7760	3,7360	3,6810



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72,92	-1,86	-4,63	OT 2Y	2,036	-0,03	-23,40
JETFUEL	738,75	-4,75	-26,00	OT 5Y	2,429	-0,04	-1,80
DIESEL	723,25	-5,50	-3,75	OT 10Y	2,981	-0,03	0,50
COBRE	9.502,00	-64,50	218,50	BUND 10Y	2,317	-1,33	-12,30
ZINCO	2.822,20	-80,77	8,59	SCHATZ 2Y	2,441	-1,48	-18,80
OURO	2.895,96	-55,76	125,38	T-NOTE 10Y	4,670	-7,82	-24,80
TRIGO	586,00	-7,50	27,25	T-NOTE 2Y	4,372	-7,89	-17,20
LICENÇA C02	71,56	-2,10	-10,11	GILT 10Y	4,868	-7,20	-17,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0497	0,30%	-0,31%	1,0546	1,0602	1,0711
EUR/GBP	0,82908	-0,09%	1,45%	0,8332	0,8376	0,8464
EUR/JPY	157,19	-0,24%	3,19%	157,18	157,17	157,16
EUR/CHF	0,9375	0,17%	0,94%	0,9323	0,9273	0,9181
EUR/BRL	6,0591	-0,29%	2,22%	6,1932	6,3631	6,7183
EUR/PLN	4,1417	0,05%	1,72%	4,1757	4,2135	4,2861


FIXINGS CONTRA USD e EUR

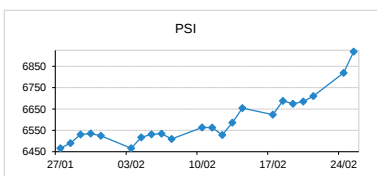
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0497	0,8291	157,19	0,9375	11,1358	7,4592	1,5024	1,65883	6,0591	11,6836
USD	0,9527	-	0,7903	149,075	0,8936	10,6104	7,1062	1,4293	1,5793	5,7619	11,1248

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,075	0,33	13,98
BCP	0,573	2,61	23,31
CORT. AMORIM	8,300	0,00	3,11
CTT	6,960	-1,00	28,89
EDP	3,179	1,40	2,85
EDP R	9,275	0,71	-7,62
GALP	15,960	6,83	0,06
J MARTINS	20,440	-0,39	10,79
MOTA ENGIL	2,950	-2,06	1,24
NAVIGATOR	3,330	1,22	-7,24
NOS	3,900	-0,26	17,12
REN	2,475	-0,60	8,55
SEMAPA	15,620	0,39	10,16
SONAE SGPS	0,969	-0,10	6,02
IBERSOL	8,460	-0,94	13,10

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	6,83
BCP	2,61
EDP	1,40
NAVIGATOR	1,22
EDP R	0,71
J MARTINS	-0,39
REN	-0,60
IBERSOL	-0,94
CTT	-1,00
MOTA ENGIL	-2,06



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.918,99	1,47%	8,49%	6.993,53	6.050,03
CAC40	8.051,07	-0,49%	9,08%	8.259,19	7.029,91
ESTX 50 PR	5.447,90	-0,11%	11,27%	5.544,12	4.473,94
XTRA DAX	22.410,27	-0,07%	12,56%	22.935,06	17.024,82
S&P 500	5.918,97	-1,06%	0,65%	6.147,43	4.953,56
IBEX 35	13.116,80	0,80%	13,12%	13.158,60	10.001,00
NIKKEI 225	38.237,79	-1,39%	-4,15%	42.426,77	31.156,12

