

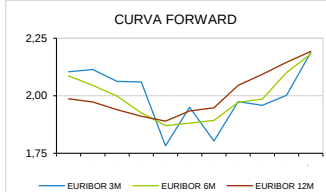
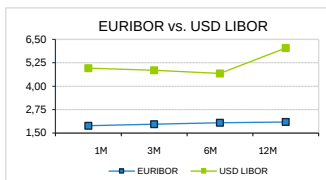
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

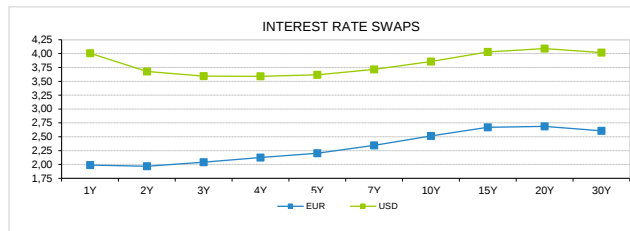
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8920	-2	-23	1M	4,9602	0	-35	4,2068	-0,1225
3M	1,9750	2	-16	3M	4,8537	0	-42	4,1490	-0,0950
6M	2,0520	0	-7	6M	4,6821	-1	-45	4,0550	-0,0600
12M	2,0900	0	2	12M	6,0414	8	31	3,9008	-0,0225

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9878	-1	-8	1,9480	2,3871	2,6650
2Y	1,9675	-2	-10	2,0688	2,4630	2,7262
3Y	2,0412	-2	-11	2,1730	2,5280	2,7795
4Y	2,1255	-3	-10	2,2620	2,5895	2,8250
5Y	2,2040	-3	-12	2,3375	2,6473	2,8642
7Y	2,3445	-3	-8	2,4725	2,7410	2,9190
10Y	2,5134	-3	-8	2,6219	2,8315	2,9540
15Y	2,6698	-4	-4	2,7375	2,8543	2,8974
20Y	2,6874	-5	-1	2,7263	2,7912	2,8011
30Y	2,6074	-5	3	2,6300	2,6710	2,6751

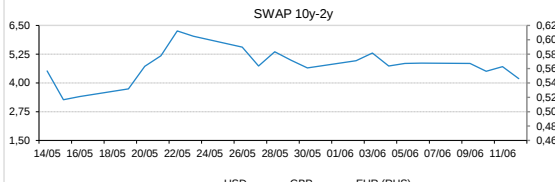
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,75
Austrália	3,85
Índia	4,00



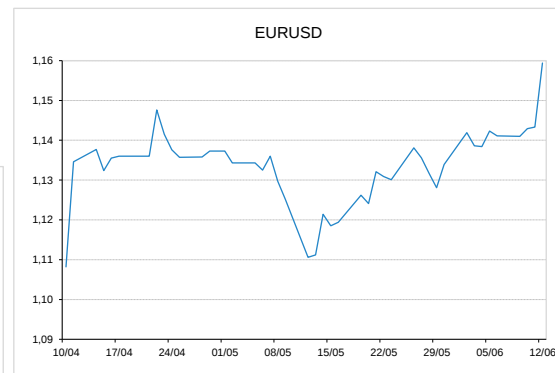
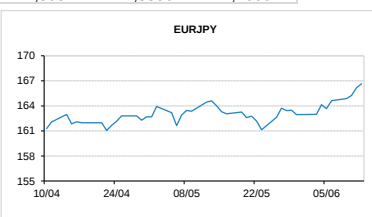
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0058	-4	-6	3,3350	3,5850	3,9260
2Y	3,6776	-5	-12	3,3725	3,6590	3,9920
3Y	3,5930	-6	-14	3,4410	3,7440	4,0490
4Y	3,5901	-6	-14	3,5105	3,8190	4,0990
5Y	3,6179	-5	-14	3,5870	3,8830	4,1450
7Y	3,7148	-5	-12	3,7235	3,9920	4,2260
10Y	3,8561	-5	-10	3,8830	4,1180	4,3030
15Y	4,0295	-5	-8	4,0460	4,2030	4,3220
20Y	4,0908	-5	-7	4,0900	4,1890	4,2540
30Y	4,0185	-5	-5	3,9990	4,0400	4,0500



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	69,63	-0,14	5,08	OT 2Y	1,845	-0,02	-12,80
JETFUEL	687,25	-1,75	36,75	OT 5Y	2,301	-0,03	-15,70
DIESEL	654,50	-7,25	51,25	OT 10Y	2,969	-0,04	-22,20
COBRE	9.647,00	-108,50	202,50	BUND 10Y	2,428	-5,59	-19,60
ZINCO	2.624,92	-3,52	-16,42	SCHATZ 2Y	2,210	-2,69	-9,10
OURO	3.387,75	32,63	151,36	T-NOTE 10Y	4,620	-3,15	-11,30
TRIGO	532,50	-1,75	17,25	T-NOTE 2Y	4,048	-4,01	-8,60
LICENÇA C02	75,61	1,25	2,20	GILT 10Y	4,860	-9,21	-21,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1594	1,41%	4,39%	1,1665	1,1734	1,1860
EUR/GBP	0,8538	-0,73%	-1,28%	0,8586	0,8632	0,8718
EUR/JPY	166,64	-0,28%	-1,31%	166,63	166,63	166,62
EUR/CHF	0,9408	0,17%	-0,33%	0,9356	0,9306	0,9208
EUR/BRL	6,4242	-0,98%	-2,05%	6,6073	6,7972	7,1663
EUR/PLN	4,2701	-0,38%	-0,64%	4,3054	4,3386	4,4000


FIXINGS CONTRA USD e EUR

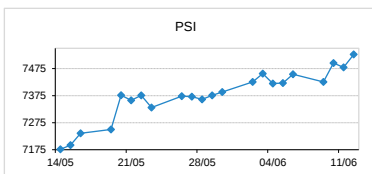
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1594	0,8538	166,64	0,9408	10,9266	7,4589	1,5753	1,77389	6,4242	11,5060
USD	0,8633	-	0,7355	143,71	0,8131	9,4428	6,4390	1,3612	1,5321	5,5507	9,9501

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,190	0,58	-2,63
BCP	0,671	-0,47	44,48
CORT. AMORIM	7,900	0,00	-1,86
CTT	7,430	0,68	37,59
EDP	3,631	0,97	17,47
EDP R	9,725	1,20	-3,14
GALP	15,695	1,68	-1,60
J MARTINS	21,580	0,47	16,96
MOTA ENGIL	4,178	-0,10	43,38
NAVIGATOR	3,334	-0,83	-7,13
NOS	3,870	0,78	17,78
REN	3,030	1,00	32,89
SEMAPA	16,180	-0,37	14,10
SONAE SGPS	1,202	0,84	31,51
IBERSOL	10,050	1,93	34,36

MAIORES GANHOS/PERDAS

Título	Variação %
IBERSOL	1,93
GALP	1,68
EDP R	1,20
REN	1,00
EDP	0,97
MOTA ENGIL	-0,10
SEMAPA	-0,37
BCP	-0,47
NAVIGATOR	-0,83



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.527,31	0,64%	18,03%	7.505,26	6.194,45
CAC40	7.765,11	-0,14%	5,21%	8.257,88	6.763,76
ESTX 50 PR	5.360,82	-0,60%	9,49%	5.568,19	4.473,94
XTRA DAX	23.771,45	-0,74%	19,40%	24.479,42	17.024,82
S&P 500	6.031,18	0,14%	2,54%	6.147,43	4.835,04
IBEX 35	14.088,90	-0,32%	21,51%	14.370,80	10.298,70
NIKKEI 225	38.173,09	-0,65%	-4,32%	42.426,77	30.792,74

