

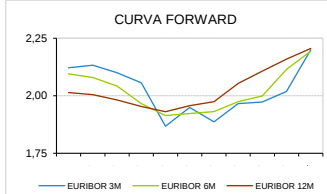
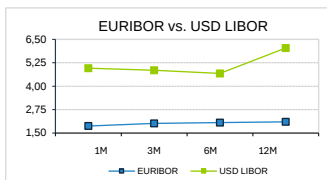
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

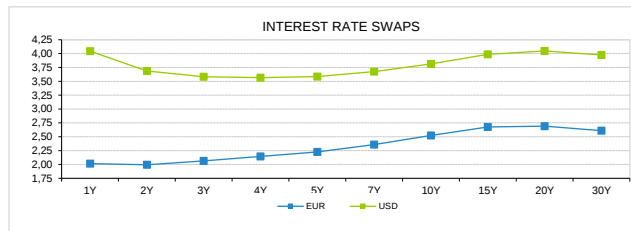
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8760	-2	-21	1M	4,9602	0	-35	4,2093	-0,1400
3M	2,0140	-1	-9	3M	4,8537	0	-42	4,1412	-0,0500
6M	2,0610	-1	-10	6M	4,6821	-1	-45	4,0472	-0,0575
12M	2,0990	-1	-4	12M	6,0414	8	31	3,8890	0,0050

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0140	-1	-2	1,9757	2,4064	2,6705
2Y	1,9942	-2	-1	2,0879	2,4799	2,7253
3Y	2,0631	-2	-2	2,1930	2,5420	2,7800
4Y	2,1462	-2	-2	2,2835	2,5995	2,8250
5Y	2,2244	-3	-2	2,3542	2,6546	2,8590
7Y	2,3597	-3	-2	2,4840	2,7450	2,9190
10Y	2,5230	-3	-2	2,6286	2,8350	2,9533
15Y	2,6775	-4	1	2,7442	2,8564	2,8944
20Y	2,6918	-3	3	2,7287	2,7899	2,7975
30Y	2,6099	-3	7	2,6320	2,6685	2,6704

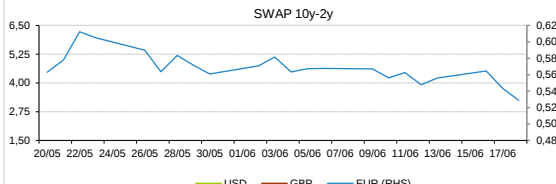
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,75
Austrália	3,85
Índia	4,00



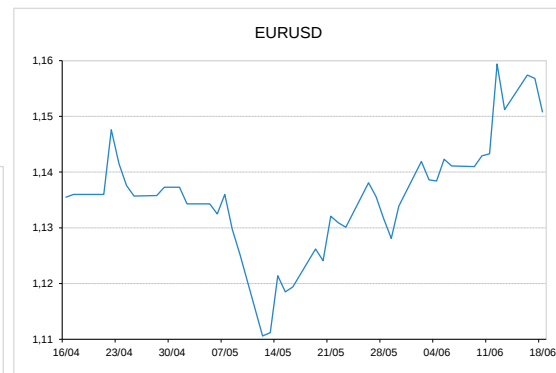
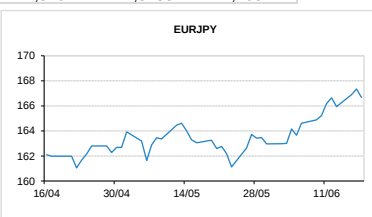
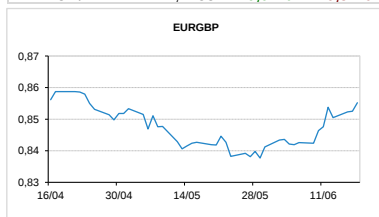
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0450	-2	-2	3,3230	3,5150	3,8690
2Y	3,6880	-4	-7	3,3420	3,5895	3,9350
3Y	3,5820	-5	-10	3,3980	3,6790	3,9900
4Y	3,5663	-5	-11	3,4615	3,7550	4,0420
5Y	3,5867	-5	-11	3,5370	3,8200	4,0910
7Y	3,6752	-5	-11	3,6710	3,9330	4,1745
10Y	3,8135	-5	-10	3,8320	4,0630	4,2550
15Y	3,9859	-5	-8	3,9980	4,1520	4,2750
20Y	4,0480	-5	-7	4,0430	4,1390	4,2070
30Y	3,9764	-5	-5	3,9530	3,9920	4,0040



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	75,46	-0,99	10,68	OT 2Y	1,880	-0,03	-3,70
JETFUEL	792,75	49,50	118,00	OT 5Y	2,350	-0,04	-3,20
DIESEL	749,50	48,50	119,75	OT 10Y	3,008	-0,04	-8,30
COBRE	9.670,00	-34,00	221,50	BUND 10Y	2,451	-3,67	-7,60
ZINCO	2.626,77	-22,74	-57,59	SCHATZ 2Y	2,237	-2,21	2,70
OURO	3.390,88	2,77	161,32	T-NOTE 10Y	4,601	-3,14	-11,20
TRIGO	587,25	21,75	48,25	T-NOTE 2Y	4,068	-2,41	-3,40
LICENÇA C02	74,74	0,10	3,75	GILT 10Y	4,892	-4,27	-20,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1508	-0,52%	2,18%	1,1581	1,1649	1,1775
EUR/GBP	0,8552	-0,32%	-1,56%	0,8601	0,8647	0,8733
EUR/JPY	166,67	0,41%	-2,05%	166,66	166,66	166,65
EUR/CHF	0,9419	-0,48%	-0,37%	0,9366	0,9315	0,9217
EUR/BRL	6,331	-0,23%	0,35%	6,5130	6,6981	7,0583
EUR/PLN	4,2753	0,02%	-0,57%	4,3104	4,3438	4,4051


FIXINGS CONTRA USD e EUR

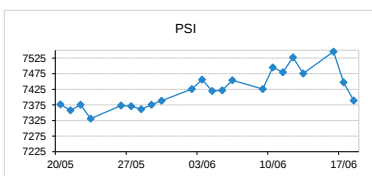
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1508	0,8552	166,67	0,9419	11,0585	7,4593	1,5764	1,76693	6,3310	11,4721
USD	0,8689	-	0,7431	144,76	0,8177	9,6040	6,4810	1,3688	1,5342	5,4840	9,9657

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,850	-2,81	-9,01
BCP	0,649	-3,36	39,75
CORT. AMORIM	7,770	-0,26	-3,48
CTT	7,210	-1,37	33,52
EDP	3,610	-0,36	16,79
EDP R	9,555	-0,26	-4,83
GALP	15,725	-1,13	-1,41
J MARTINS	21,200	0,09	14,91
MOTA ENGIL	3,792	-2,47	30,13
NAVIGATOR	3,284	-0,18	-8,52
NOS	3,775	-0,26	14,89
REN	3,050	0,49	33,77
SEMAPA	16,180	-0,37	14,10
SONAE SGPS	1,164	0,17	27,35
IBERSOL	9,460	-0,21	26,47

MAIORES GANHOS/PERDAS

Título	Variação %
REN	0,49
SONAE SGPS	0,17
J MARTINS	0,09
GALP	-1,13
CTT	-1,37
MOTA ENGIL	-2,47
ALTRI	-2,81
BCP	-3,36



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.388,68	-0,79%	15,86%	7.589,17	6.194,45
CAC40	7.656,12	-0,36%	3,73%	8.257,88	6.763,76
ESTX 50 PR	5.266,91	-0,41%	7,58%	5.568,19	4.473,94
XTRA DAX	23.317,81	-0,50%	17,12%	24.479,42	17.024,82
S&P 500	6.006,20	0,38%	2,10%	6.147,43	4.835,04
IBEX 35	13.923,20	0,08%	20,08%	14.370,80	10.298,70
NIKKEI 225	38.885,15	0,90%	-2,53%	42.426,77	30.792,74

