

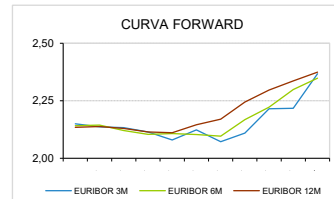
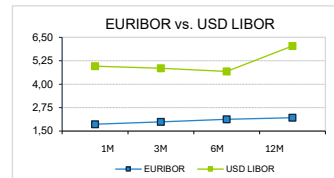
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

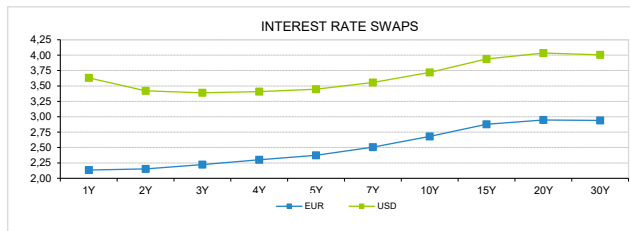
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8650	-2	-7	1M	4,9602	0	-35	3,9044	-0,0850
3M	1,9900	-2	-3	3M	4,8537	0	-42	3,8616	-0,0257
6M	2,1300	0	4	6M	4,6821	-1	-45	3,7662	0,0200
12M	2,2120	1	-1	12M	6,0414	8	31	3,6399	0,1175

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1345	0	2	2,1675	2,5427	2,8020
2Y	2,1517	1	0	2,2700	2,6118	2,8665
3Y	2,2239	1	-1	2,3610	2,6760	2,9230
4Y	2,3010	1	-1	2,4380	2,7363	2,9770
5Y	2,3741	2	-2	2,5075	2,7944	3,0274
7Y	2,5059	2	-2	2,6350	2,9000	3,1080
10Y	2,6795	2	-3	2,7980	3,0230	3,1867
15Y	2,8770	2	-2	2,9630	3,1113	3,2012
20Y	2,9472	2	-1	3,0056	3,1040	3,1575
30Y	2,9395	2	-1	2,9770	3,0405	3,0720

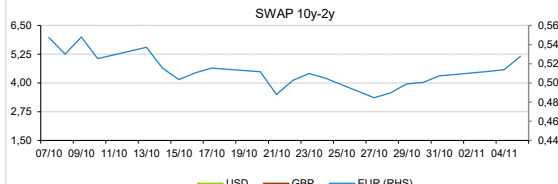
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,00
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,25



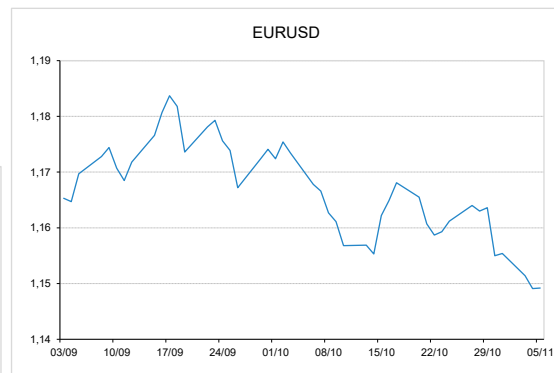
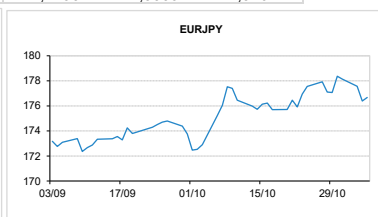
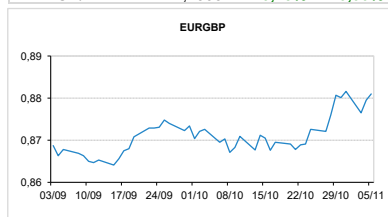
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6304	4	3	3,2020	3,4670	3,7930
2Y	3,4217	5	6	3,2610	3,5400	3,8650
3Y	3,3886	6	6	3,3280	3,6210	3,9300
4Y	3,4072	6	6	3,3970	3,6960	3,9910
5Y	3,4460	6	7	3,4700	3,7650	4,0500
7Y	3,5560	6	6	3,6080	3,8900	4,1600
10Y	3,7195	6	5	3,7890	4,0500	4,2680
15Y	3,9385	6	5	3,9930	4,1750	4,3230
20Y	4,0342	6	5	4,0650	4,1870	4,2800
30Y	4,0053	6	4	4,0120	4,0730	4,1070



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,06	-0,38	-0,10	OT 2Y	1,955	0,01	-5,40
JETFUEL	769,25	0,50	51,50	OT 5Y	2,370	0,02	-5,70
DIESEL	734,75	-5,75	53,50	OT 10Y	3,032	0,02	-8,20
COBRE	10.649,00	-191,50	-52,00	BUND 10Y	2,653	2,26	-5,00
ZINCO	3.222,54	10,83	169,96	SCHATZ 2Y	2,363	0,98	-0,70
OURO	3.989,39	57,30	28,41	T-NOTE 10Y	4,459	5,26	0,80
TRIGO	552,00	1,75	36,75	T-NOTE 2Y	3,864	4,79	6,60
LICENÇA C02	81,38	-0,93	2,22	GILT 10Y	4,879	7,29	-33,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1492	0,01%	-1,59%	1,1551	1,1600	1,1695
EUR/GBP	0,881	-0,17%	-1,31%	0,8855	0,8893	0,8970
EUR/JPY	176,67	-0,16%	-0,82%	176,66	176,66	176,65
EUR/CHF	0,9312	-0,08%	0,00%	0,9259	0,9212	0,9114
EUR/BRL	6,1574	0,69%	1,02%	6,3234	6,4774	6,7996
EUR/PLN	4,2535	0,15%	0,00%	4,2790	4,3009	4,3461


FIXINGS CONTRA USD e EUR

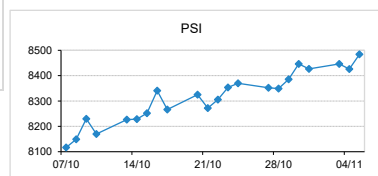
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1492	0,8810	176,67	0,9312	10,9833	7,4649	1,6203	1,76381	6,1574	11,7261
USD	0,8712	-	0,7668	154,27	0,8110	9,5757	6,5033	1,4124	1,5388	5,3637	10,2188

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,900	0,20	-8,07
BCP	0,773	0,31	66,30
CORT. AMORIM	6,770	-1,74	-15,90
CTT	7,260	2,11	34,44
EDP	4,389	0,57	41,99
EDP R	13,050	0,77	29,98
GALP	17,735	0,77	11,19
IBERSOL	10,100	0,50	35,03
J MARTINS	22,140	0,73	20,00
MOTA ENGIL	5,865	1,12	101,27
NAVIGATOR	3,040	0,93	-15,32
NOS	3,670	-0,14	11,69
REN	3,350	1,06	46,93
SEMAPA	17,820	-0,56	25,67
SONAE SGPS	1,412	1,00	54,49
TEIX. DUARTE	0,696	2,65	781,01

MAIORES GANHOS/PERDAS

Título	Variação %
TEIX. DUARTE	2,65
CTT	2,11
MOTA ENGIL	1,12
REN	1,06
SONAE SGPS	1,00
NOS	-0,14
SEMAPA	-0,56
CORT. AMORI	-1,74



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.484,01	0,69%	33,04%	8.481,92	6.194,45
CAC40	8.074,23	0,08%	9,40%	8.271,48	6.763,76
ESTX 50 PR	5.669,13	0,16%	15,79%	5.734,28	4.540,22
XTRA DAX	24.049,74	0,42%	20,80%	24.771,34	18.489,91
S&P 500	6.803,97	0,48%	15,68%	6.920,34	4.835,04
IBEX 35	16.098,40	0,39%	38,84%	16.210,50	11.295,00
NIKKEI 225	50.212,27	-2,50%	25,86%	52.636,87	30.792,74

