

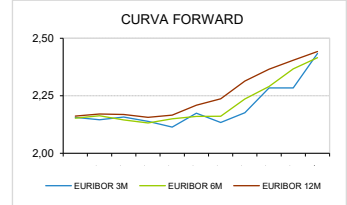
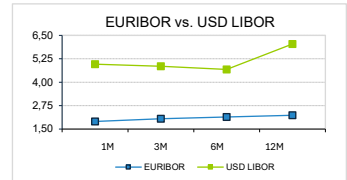
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

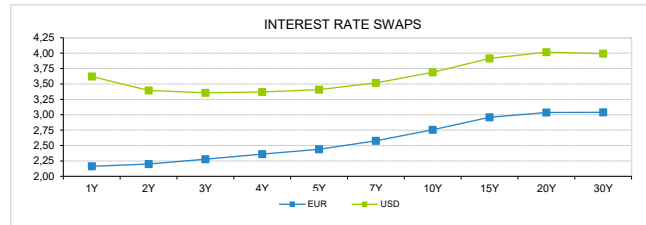
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9050	1	-1	1M	4,9602	0	-35	3,9773	-0,0750
3M	2,0480	-2	4	3M	4,8537	0	-42	3,8524	-0,0400
6M	2,1410	0	3	6M	4,6821	-1	-45	3,7592	0,0400
12M	2,2350	0	7	12M	6,0414	8	31	3,6393	0,1050

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1620	0	7	2,2363	2,6210	2,8860
2Y	2,1989	1	13	2,3387	2,6903	2,9530
3Y	2,2788	0	15	2,4310	2,7550	3,0160
4Y	2,3610	0	16	2,5100	2,8190	3,0705
5Y	2,4376	0	17	2,5816	2,8807	3,1194
7Y	2,5757	0	17	2,7160	2,9880	3,2040
10Y	2,7558	0	17	2,8814	3,1150	3,2821
15Y	2,9596	0	17	3,0510	3,2068	3,3029
20Y	3,0365	0	18	3,1004	3,2068	3,2662
30Y	3,0399	0	20	3,0847	3,1520	3,1889

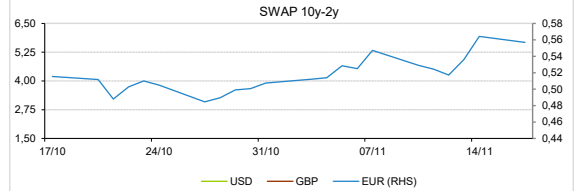
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,00
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,25



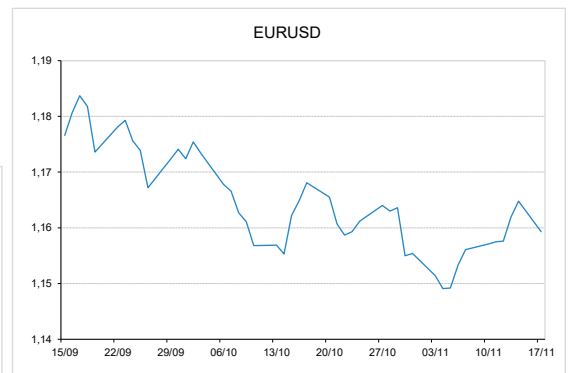
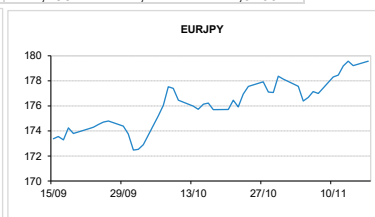
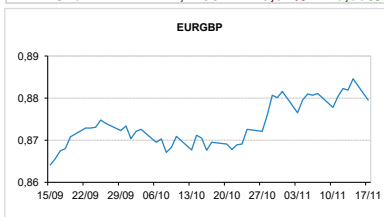
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6199	1	15	3,1590	3,4180	3,7500
2Y	3,3958	1	17	3,2160	3,4930	3,8270
3Y	3,3563	0	17	3,2810	3,5760	3,8965
4Y	3,3700	0	16	3,3490	3,6545	3,9615
5Y	3,4076	-1	16	3,4240	3,7260	4,0250
7Y	3,5172	-2	15	3,5670	3,8580	4,1400
10Y	3,6885	-2	15	3,7550	4,0260	4,2530
15Y	3,9145	-2	14	3,9680	4,1570	4,3130
20Y	4,0152	-3	14	4,0460	4,1740	4,2730
30Y	3,9921	-3	14	3,9980	4,0650	4,1040



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,42	0,03	3,32	OT 2Y	1,979	-0,01	6,90
JETFUEL	796,25	26,75	109,25	OT 5Y	2,392	-0,01	11,30
DIESEL	774,50	29,00	121,00	OT 10Y	3,047	-0,02	10,40
COBRE	10.846,00	-104,00	274,00	BUND 10Y	2,694	0,10	13,30
ZINCO	3.190,31	21,67	228,79	SCHATZ 2Y	2,397	0,49	11,80
OURO	4.069,21	-14,85	-182,61	T-NOTE 10Y	4,420	-1,45	12,60
TRIGO	559,75	18,25	39,50	T-NOTE 2Y	3,860	0,20	22,10
LICENÇA C02	79,81	-1,12	0,35	GILT 10Y	4,973	-3,36	3,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1593	-0,47%	-0,75%	1,1652	1,1703	1,1793
EUR/GBP	0,8795	0,58%	-1,14%	0,8840	0,8878	0,8951
EUR/JPY	179,57	-0,19%	-2,16%	179,56	179,56	179,54
EUR/CHF	0,9226	0,01%	0,26%	0,9175	0,9127	0,9031
EUR/BRL	6,158	-0,03%	2,36%	6,3174	6,4730	6,7846
EUR/PLN	4,2293	-0,04%	0,30%	4,2534	4,2747	4,3169


FIXINGS CONTRA USD e EUR

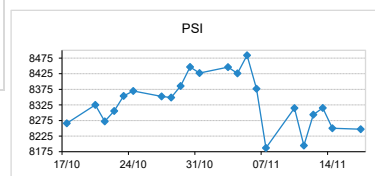
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1593	0,8795	179,57	0,9226	10,9692	7,4684	1,6271	1,78069	6,1580	11,6922
USD	0,8624	-	0,7591	155,23	0,7956	9,4653	6,4408	1,4027	1,5367	5,3088	10,0942

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,670	-1,58	-12,38
BCP	0,806	-1,20	73,49
CORT. AMORIM	6,420	-1,98	-20,25
CTT	7,170	-1,10	32,78
EDP	3,840	0,29	24,23
EDP R	11,650	0,60	16,04
GALP	18,435	0,90	15,58
IBERSOL	10,450	-0,95	39,71
J MARTINS	21,640	-0,46	17,29
MOTA ENGIL	5,730	-1,21	96,64
NAVIGATOR	3,004	-0,86	-16,32
NOS	3,690	1,23	12,30
REN	3,360	1,36	47,37
SEMAPA	17,540	-0,45	23,70
SONAE SGPS	1,426	0,14	56,02
TEIX. DUARTE	0,704	-1,40	791,14

MAIORES GANHOS/PERDAS

Título	Variação %
REN	1,36
NOS	1,23
GALP	0,90
EDP R	0,60
EDP	0,29
BCP	-1,20
MOTA ENGIL	-1,21
TEIX. DUARTE	-1,40
ALTRI	-1,58
CORT. AMORI	-1,98



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.246,88	-0,04%	29,32%	8.506,58	6.194,45
CAC40	8.119,02	-0,63%	10,00%	8.314,23	6.763,76
ESTX 50 PR	5.640,94	-0,93%	15,22%	5.818,07	4.540,22
XTRA DAX	23.590,52	-1,20%	18,49%	24.771,34	18.489,91
S&P 500	6.726,83	-0,10%	14,38%	6.920,34	4.835,04
IBEX 35	16.172,60	-1,06%	39,48%	16.661,50	11.310,50
NIKKEI 225	50.323,91	-0,10%	26,14%	52.636,87	30.792,74

