

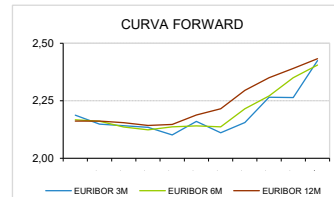
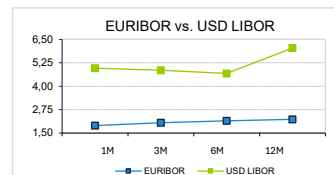
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

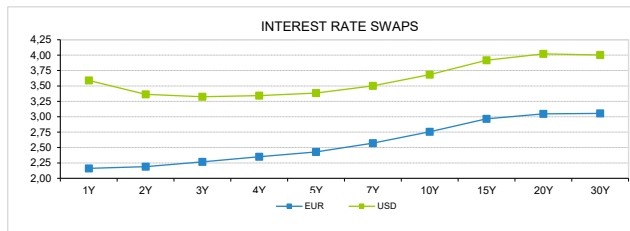
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8990	-1	-2	1M	4,9602	0	-35	3,9780	-0,1800
3M	2,0510	0	4	3M	4,8537	0	-42	3,8512	-0,0600
6M	2,1550	1	4	6M	4,6821	-1	-45	3,7619	0,0400
12M	2,2330	0	7	12M	6,0414	8	31	3,6531	0,1600

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1617	0	8	2,2148	2,6132	2,8906
2Y	2,1880	-1	12	2,3216	2,6865	2,9599
3Y	2,2670	-1	14	2,4180	2,7540	3,0220
4Y	2,3500	-1	15	2,5000	2,8180	3,0770
5Y	2,4290	-1	16	2,5740	2,8837	3,1295
7Y	2,5711	-1	16	2,7120	2,9930	3,2140
10Y	2,7560	0	17	2,8830	3,1230	3,2959
15Y	2,9653	1	19	3,0580	3,2193	3,3203
20Y	3,0458	1	20	3,1110	3,2220	3,2863
30Y	3,0538	2	23	3,0970	3,1705	3,2105

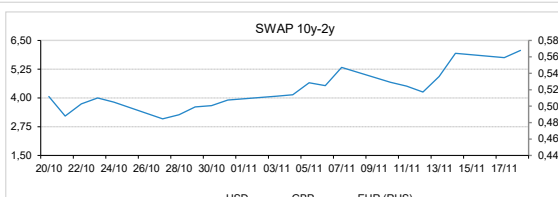
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,00
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,25



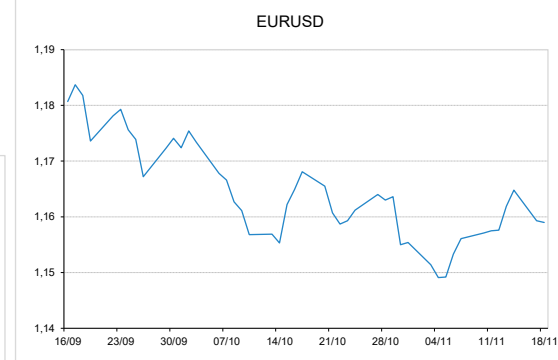
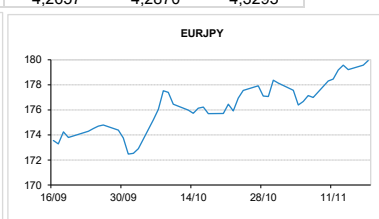
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5893	-3	12	3,1260	3,4030	3,7585
2Y	3,3624	-3	14	3,1840	3,4850	3,8400
3Y	3,3247	-3	14	3,2545	3,5730	3,9110
4Y	3,3429	-3	15	3,3295	3,6560	3,9780
5Y	3,3851	-3	15	3,4090	3,7310	4,0420
7Y	3,5027	-2	16	3,5610	3,8675	4,1590
10Y	3,6824	-2	17	3,7560	4,0380	4,2700
15Y	3,9162	-1	17	3,9730	4,1700	4,3300
20Y	4,0205	-1	18	4,0530	4,1890	4,2930
30Y	4,0023	0	18	4,0120	4,0850	4,1280



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,00	-0,20	2,90	OT 2Y	1,978	0,00	7,30
JETFUEL	796,00	-0,25	113,75	OT 5Y	2,387	-0,01	9,40
DIESEL	768,25	-6,25	122,00	OT 10Y	3,049	0,00	8,90
COBRE	10.766,50	-73,50	174,00	BUND 10Y	2,693	-0,10	12,90
ZINCO	3.018,77	-28,60	78,07	SCHATZ 2Y	2,382	-1,72	11,00
OURO	4.068,19	23,23	-288,11	T-NOTE 10Y	4,411	-1,09	8,40
TRIGO	560,00	1,50	39,75	T-NOTE 2Y	3,832	-2,20	15,40
LICENÇA C02	81,07	1,15	1,61	GILT 10Y	4,992	1,75	2,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,159	-0,03%	-0,56%	1,1649	1,1699	1,1788
EUR/GBP	0,8821	-0,29%	-1,47%	0,8866	0,8904	0,8977
EUR/JPY	179,94	-0,21%	-2,35%	179,93	179,93	179,91
EUR/CHF	0,9259	-0,34%	-0,36%	0,9208	0,9160	0,9064
EUR/BRL	6,1601	0,23%	1,56%	6,3221	6,4788	6,7870
EUR/PLN	4,2416	-0,17%	-0,13%	4,2657	4,2870	4,3295


FIXINGS CONTRA USD e EUR

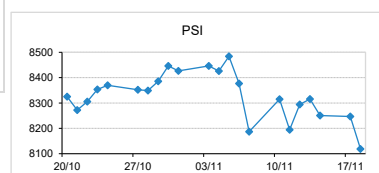
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1590	0,8821	179,94	0,9259	10,9795	7,4689	1,6200	1,77962	6,1601	11,7150
USD	0,8631	-	0,7607	155,22	0,7984	9,4928	6,4465	1,4012	1,5408	5,3370	10,1301

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,555	-2,46	-14,54
BCP	0,787	-2,38	69,36
CORT. AMORIM	6,450	0,47	-19,88
CTT	7,100	-0,98	31,48
EDP	3,793	-1,22	22,71
EDP R	11,390	-2,23	13,45
GALP	18,060	-2,03	13,23
IBERSOL	10,450	0,00	39,71
J MARTINS	21,300	-1,57	15,45
MOTA ENGIL	5,515	-3,75	89,26
NAVIGATOR	2,970	-1,13	-17,27
NOS	3,665	-0,68	11,54
REN	3,350	-0,30	46,93
SEMAPA	17,200	-1,94	21,30
SONAE SGPS	1,420	-0,42	55,36
TEIX. DUARTE	0,700	-0,57	786,08

MAIORES GANHOS/PERDAS

Título	Variação %
CORT. AMORI	0,47
GALP	-2,03
EDP R	-2,23
BCP	-2,38
ALTRI	-2,46
MOTA ENGIL	-3,75



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.118,98	-1,55%	27,31%	8.506,58	6.194,45
CAC40	7.967,93	-1,86%	7,96%	8.314,23	6.763,76
ESTX 50 PR	5.534,71	-1,88%	13,05%	5.818,07	4.540,22
XTRA DAX	23.180,53	-1,74%	16,43%	24.771,34	18.489,91
S&P 500	6.635,92	-0,63%	12,73%	6.920,34	4.835,04
IBEX 35	15.827,00	-2,14%	36,50%	16.661,50	11.310,50
NIKKEI 225	48.702,98	-3,22%	22,08%	52.636,87	30.792,74

