

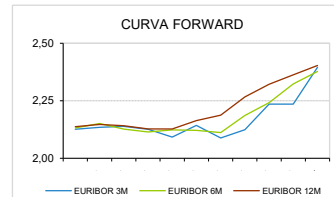
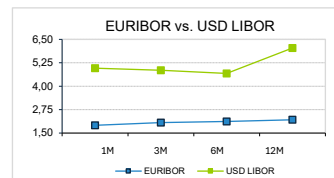
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

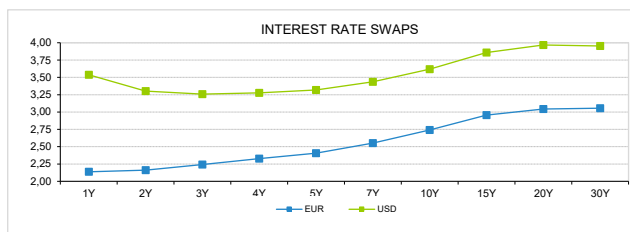
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9140	-1	6	1M	4,9602	0	-35	3,9485	-0,0750
3M	2,0590	1	-1	3M	4,8537	0	-42	3,8149	-0,0550
6M	2,1200	0	2	6M	4,6821	-1	-45	3,7264	0,0300
12M	2,2090	-1	5	12M	6,0414	8	31	3,6068	0,1500

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1375	0	3	2,1866	2,5963	2,8820
2Y	2,1621	0	4	2,2950	2,6675	2,9514
3Y	2,2414	0	6	2,3920	2,7400	3,0160
4Y	2,3269	0	7	2,4760	2,8077	3,0750
5Y	2,4059	-1	8	2,5533	2,8717	3,1222
7Y	2,5524	-1	10	2,6960	2,9860	3,2120
10Y	2,7416	-1	12	2,8699	3,1160	3,2950
15Y	2,9566	-1	14	3,0514	3,2185	3,3242
20Y	3,0425	-1	16	3,1089	3,2255	3,2928
30Y	3,0555	-1	19	3,0990	3,1751	3,2157

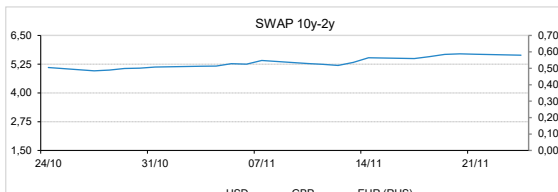
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,00
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,25



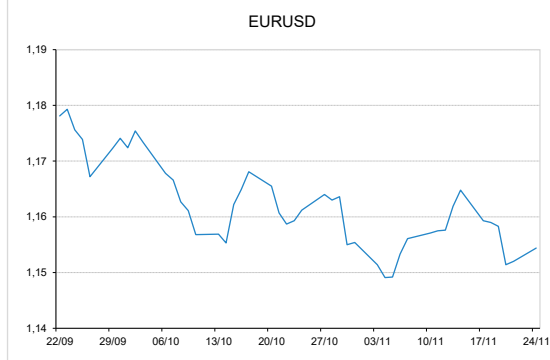
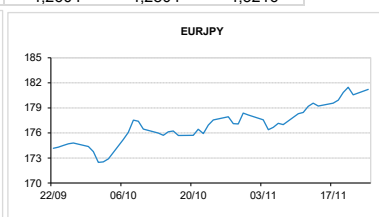
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5375	1	6	3,0560	3,3350	3,6980
2Y	3,3014	1	5	3,1110	3,4140	3,7770
3Y	3,2586	1	4	3,1840	3,5060	3,8485
4Y	3,2772	0	3	3,2570	3,5890	3,9140
5Y	3,3185	0	3	3,3400	3,6650	3,9805
7Y	3,4361	-1	4	3,4930	3,8030	4,1010
10Y	3,6188	-1	5	3,6920	3,9800	4,2220
15Y	3,8594	-2	7	3,9190	4,1210	4,2870
20Y	3,9678	-2	8	4,0030	4,1430	4,2510
30Y	3,9532	-3	8	3,9640	4,0400	4,0870



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	62,88	0,32	-2,32	OT 2Y	1,966	0,00	5,60
JETFUEL	749,75	-33,50	53,75	OT 5Y	2,377	-0,01	7,00
DIESEL	752,25	-37,75	94,50	OT 10Y	3,037	-0,01	6,70
COBRE	10.778,00	39,00	154,00	BUND 10Y	2,674	0,10	11,00
ZINCO	3.041,50	-25,76	43,08	SCHATZ 2Y	2,372	0,98	8,10
OURO	4.096,38	31,24	-16,67	T-NOTE 10Y	4,352	0,00	2,50
TRIGO	534,00	-5,75	6,00	T-NOTE 2Y	3,778	1,20	7,60
LICENÇA C02	80,63	0,22	2,31	GILT 10Y	4,987	0,40	16,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1544	0,21%	-0,59%	1,1601	1,1650	1,1736
EUR/GBP	0,8804	-0,01%	-0,89%	0,8847	0,8885	0,8959
EUR/JPY	181,22	-0,36%	-2,03%	181,21	181,21	181,20
EUR/CHF	0,9312	-0,04%	-0,65%	0,9261	0,9213	0,9116
EUR/BRL	6,2196	0,06%	0,75%	6,3843	6,5417	6,8535
EUR/PLN	4,2369	0,05%	0,10%	4,2604	4,2804	4,3216


FIXINGS CONTRA USD e EUR

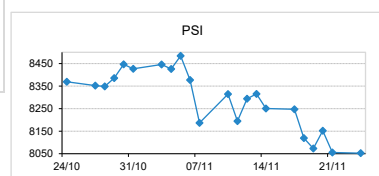
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1544	0,8804	181,22	0,9312	11,0064	7,4677	1,6260	1,78431	6,2196	11,7901
USD	0,8675	-	0,7637	156,8	0,8078	9,5550	6,4791	1,4112	1,5487	5,3926	10,2369

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,415	-0,45	-17,17
BCP	0,798	2,02	71,77
CORT. AMORIM	6,580	-1,35	-18,26
CTT	7,060	-0,14	30,74
EDP	3,783	0,61	22,39
EDP R	11,460	1,51	14,14
GALP	17,205	-1,66	7,87
IBERSOL	10,200	-1,92	36,36
J MARTINS	21,040	-2,41	14,04
MOTA ENGIL	4,994	0,16	71,38
NAVIGATOR	2,920	-0,48	-18,66
NOS	3,665	-0,54	11,54
REN	3,305	-0,15	44,96
SEMAPA	16,340	0,12	15,23
SONAE SGPS	1,468	-0,54	60,61
TEIX. DUARTE	0,678	0,30	758,23

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	2,02
EDP R	1,51
EDP	0,61
TEIX. DUARTE	0,30
MOTA ENGIL	0,16
NOS	-0,54
CORT. AMORI	-1,35
GALP	-1,66
IBERSOL	-1,92
J MARTINS	-2,41



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.052,29	-0,04%	26,27%	8.506,58	6.194,45
CAC40	7.959,67	-0,29%	7,84%	8.314,23	6.763,76
ESTX 50 PR	5.528,67	0,25%	12,92%	5.818,07	4.540,22
XTRA DAX	23.239,18	0,64%	16,73%	24.771,34	18.489,91
S&P 500	6.693,38	1,36%	13,79%	6.920,34	4.835,04
IBEX 35	15.967,80	0,92%	37,71%	16.661,50	11.310,50
NIKKEI 225	48.625,88	-2,40%	21,89%	52.636,87	30.792,74

