

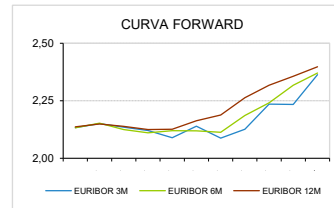
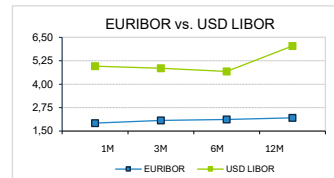
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

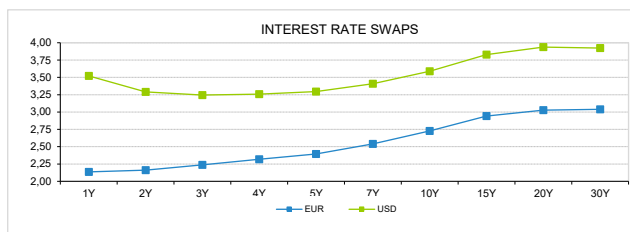
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9260	1	7	1M	4,9602	0	-35	3,9336	-0,0900
3M	2,0660	1	-1	3M	4,8537	0	-42	3,8143	-0,0436
6M	2,1210	0	2	6M	4,6821	-1	-45	3,7241	0,0400
12M	2,2060	0	5	12M	6,0414	8	31	3,6061	0,1450

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1362	0	1	2,1882	2,5743	2,8640
2Y	2,1618	0	4	2,2905	2,6448	2,9310
3Y	2,2379	0	5	2,3840	2,7170	2,9960
4Y	2,3194	-1	6	2,4640	2,7850	3,0530
5Y	2,3954	-1	7	2,5389	2,8509	3,1051
7Y	2,5394	-1	9	2,6810	2,9630	3,1920
10Y	2,7264	-1	12	2,8537	3,0960	3,2774
15Y	2,9410	-1	14	3,0349	3,1995	3,3059
20Y	3,0263	-2	16	3,0920	3,2074	3,2762
30Y	3,0393	-1	20	3,0827	3,1572	3,1985

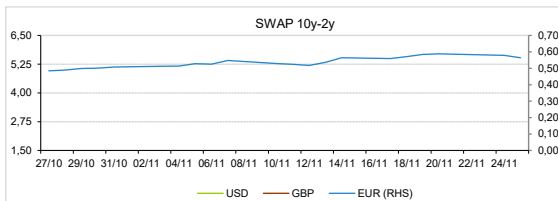
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,00
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,25



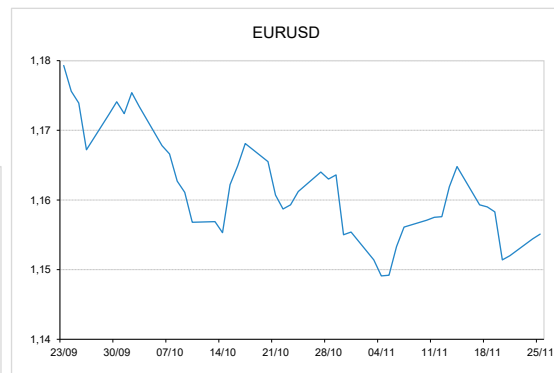
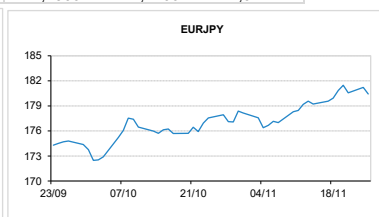
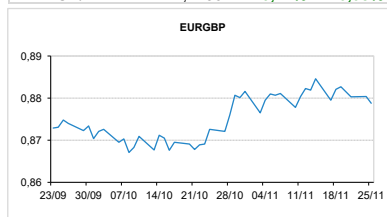
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5211	0	3	3,0540	3,3000	3,6410
2Y	3,2912	0	2	3,0950	3,3800	3,7175
3Y	3,2453	0	2	3,1610	3,4640	3,7970
4Y	3,2583	0	1	3,2330	3,5430	3,8650
5Y	3,2948	0	1	3,3090	3,6210	3,9340
7Y	3,4080	-1	2	3,4575	3,7610	4,0600
10Y	3,5881	-1	3	3,6570	3,9410	4,1820
15Y	3,8288	-2	6	3,8850	4,0830	4,2480
20Y	3,9374	-2	7	3,9690	4,1060	4,2120
30Y	3,9232	-2	8	3,9290	4,0030	4,0490



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	62,16	-1,21	-3,04	OT 2Y	1,956	0,00	0,90
JETFUEL	734,50	-15,25	-30,00	OT 5Y	2,352	-0,02	-0,30
DIESEL	738,75	-13,50	4,00	OT 10Y	3,006	-0,03	-0,60
COBRE	10.781,50	-4,50	-189,50	BUND 10Y	2,652	-2,46	3,80
ZINCO	3.050,91	9,41	0,87	SCHATZ 2Y	2,375	-0,25	3,90
OURO	4.136,88	0,57	154,67	T-NOTE 10Y	4,319	-1,80	-1,10
TRIGO	537,25	2,50	9,25	T-NOTE 2Y	3,772	1,00	6,60
LICENÇA C02	81,95	1,34	3,63	GILT 10Y	4,921	-6,97	8,60


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1551	0,06%	-0,76%	1,1606	1,1656	1,1741
EUR/GBP	0,8788	0,18%	-0,76%	0,8830	0,8868	0,8941
EUR/JPY	180,42	0,44%	-1,38%	180,41	180,41	180,40
EUR/CHF	0,9348	-0,37%	-0,92%	0,9297	0,9248	0,9151
EUR/BRL	6,2283	-0,30%	0,45%	6,3898	6,5511	6,6553
EUR/PLN	4,2280	0,21%	0,08%	4,2509	4,2709	4,3112


FIXINGS CONTRA USD e EUR

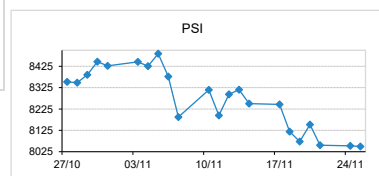
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1551	0,8788	180,42	0,9348	11,0395	7,4686	1,6308	1,79155	6,2283	11,8417
USD	0,8647	-	0,7589	156,115	0,8076	9,5531	6,4586	1,4105	1,5511	5,3933	10,2455

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,490	1,70	-15,76
BCP	0,808	1,20	73,83
CORT. AMORIM	6,620	0,61	-17,76
CTT	7,070	0,14	30,93
EDP	3,770	-0,34	21,97
EDP R	11,330	-1,13	12,85
GALP	16,940	-1,54	6,21
IBERSOL	10,200	0,00	36,36
J MARTINS	21,320	1,33	15,56
MOTA ENGIL	4,856	-2,76	66,64
NAVIGATOR	2,988	2,33	-16,77
NOS	3,710	1,23	12,91
REN	3,275	-0,91	43,64
SEMAPA	16,580	1,47	16,93
SONAE SGPS	1,462	-0,41	59,96
TEIX. DUARTE	0,670	-1,18	748,10

MAIORES GANHOS/PERDAS

Título	Variação %
NAVIGATOR	2,33
ALTRI	1,70
SEMAPA	1,47
J MARTINS	1,33
NOS	1,23
REN	-0,91
EDP R	-1,13
TEIX. DUARTE	-1,18
GALP	-1,54
MOTA ENGIL	-2,76



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.049,50	-0,03%	26,22%	8.506,58	6.194,45
CAC40	8.025,80	0,83%	8,74%	8.314,23	6.763,76
ESTX 50 PR	5.573,91	0,82%	13,85%	5.818,07	4.540,22
XTRA DAX	23.464,63	0,97%	17,86%	24.771,34	18.489,91
S&P 500	6.720,64	0,24%	14,27%	6.920,34	4.835,04
IBEX 35	16.140,90	1,08%	39,21%	16.661,50	11.310,50
NIKKEI 225	48.659,52	0,07%	21,97%	52.636,87	30.792,74

