

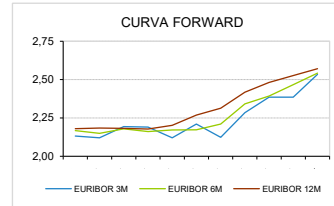
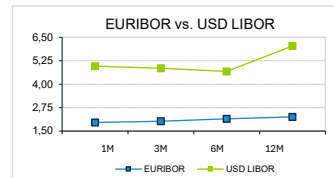
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

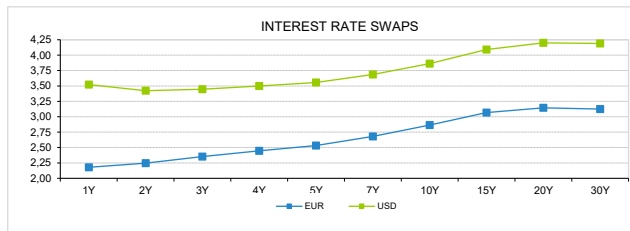
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9580	-3	5	1M	4,9602	0	-35	3,7281	-0,1000
3M	2,0290	0	3	3M	4,8537	0	-42	3,7108	0,0121
6M	2,1550	1	3	6M	4,6821	-1	-45	3,6391	0,0600
12M	2,2590	1	-1	12M	6,0414	8	31	3,5366	0,1600

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1790	-1	-1	2,3141	2,7462	3,0200
2Y	2,2459	-2	-5	2,4419	2,8157	3,0870
3Y	2,3521	-2	-6	2,5400	2,8820	3,1470
4Y	2,4474	-1	-7	2,6240	2,9488	3,1990
5Y	2,5314	-1	-7	2,6986	3,0084	3,2470
7Y	2,6798	0	-8	2,8360	3,1160	3,3240
10Y	2,8645	1	-10	3,0008	3,2340	3,3990
15Y	3,0670	1	-11	3,1662	3,3253	3,4194
20Y	3,1447	2	-12	3,2140	3,3190	3,3715
30Y	3,1238	2	-15	3,1660	3,2251	3,2453

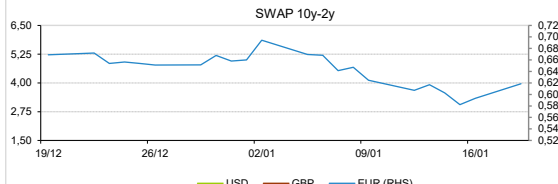
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



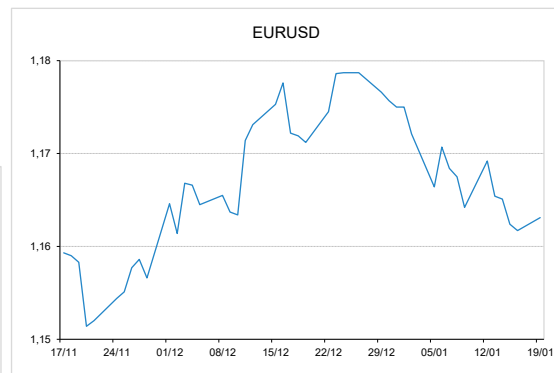
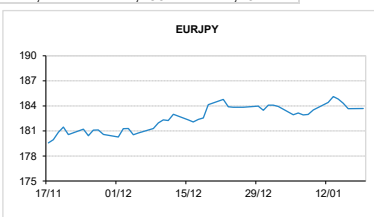
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5225	1	5	3,3050	3,6310	3,9590
2Y	3,4224	2	11	3,3980	3,6990	4,0340
3Y	3,4462	3	13	3,4730	3,7820	4,1220
4Y	3,4975	3	13	3,5430	3,8610	4,1990
5Y	3,5565	3	13	3,6200	3,9430	4,2520
7Y	3,6867	3	13	3,7720	4,0770	4,3500
10Y	3,8633	3	11	3,9600	4,2270	4,4430
15Y	4,0919	3	9	4,1550	4,3430	4,4930
20Y	4,1995	2	8	4,2310	4,3730	4,4820
30Y	4,1903	2	8	4,2180	4,2930	4,3390



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,13	0,00	4,08	OT 2Y	2,098	-0,02	-1,10
JETFUEL	730,50	8,75	52,25	OT 5Y	2,606	-0,01	10,80
DIESEL	663,00	15,75	43,50	OT 10Y	3,220	0,01	7,90
COBRE	12.822,50	-303,00	1.211,00	BUND 10Y	2,738	-0,59	-6,30
ZINCO	3.175,09	-112,67	137,03	SCHATZ 2Y	2,439	-3,45	-5,70
OURO	4.672,80	76,71	333,92	T-NOTE 10Y	4,541	1,47	13,10
TRIGO	518,00	7,50	8,50	T-NOTE 2Y	3,830	-1,00	15,40
LICENÇA C02	88,16	-3,88	1,11	GILT 10Y	5,008	1,35	-10,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1631	0,12%	-0,69%	1,1680	1,1728	1,1815
EUR/GBP	0,8671	-0,01%	1,03%	0,8709	0,8744	0,8812
EUR/JPY	183,69	-0,01%	0,25%	183,68	183,68	183,67
EUR/CHF	0,9283	0,32%	0,36%	0,9234	0,9184	0,9087
EUR/BRL	6,2367	-0,09%	4,10%	6,4000	6,5629	6,8710
EUR/PLN	4,2239	-0,09%	-0,30%	4,2424	4,2594	4,2924


FIXINGS CONTRA USD e EUR

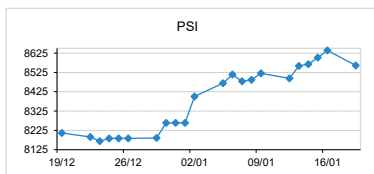
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1631	0,8671	183,69	0,9283	10,7249	7,4712	1,6142	1,73435	6,2367	11,7153
USD	0,8591	-	0,745	158,045	0,7971	9,2125	6,4186	1,3864	1,4899	5,3603	10,0639

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,465	-1,43	-0,78
BCP	0,900	0,16	0,40
CORT. AMORIM	6,780	-0,73	2,57
CTT	7,080	-1,39	-4,71
EDP	4,136	-1,36	5,64
EDP R	12,670	-3,06	5,23
GALP	15,900	-1,55	8,68
IBERSOL	10,150	0,00	2,53
J MARTINS	20,360	-1,07	0,49
MOTA ENGIL	4,980	-2,26	0,65
NAVIGATOR	3,240	-0,98	3,18
NOS	4,215	1,20	4,98
REN	3,315	0,15	3,11
SEMAPA	21,750	-1,14	4,07
SONAE SGPS	1,754	1,50	8,81
TEIX. DUARTE	0,602	-1,31	-5,35

MAIORES GANHOS/PERDAS

Título	Variação %
SONAE SGPS	1,50
NOS	1,20
BCP	0,16
REN	0,15
CTT	-1,39
ALTRI	-1,43
GALP	-1,55
MOTA ENGIL	-2,26
EDP R	-3,06



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.561,29	-0,90%	3,60%	8.639,05	6.194,45
CAC40	8.112,02	-1,78%	-0,46%	8.396,72	6.763,76
ESTX 50 PR	5.925,82	-1,72%	2,32%	6.053,68	4.540,22
XTRA DAX	24.959,06	-1,34%	1,91%	25.507,79	18.489,91
S&P 500	6.940,01	-0,06%	1,38%	6.986,33	4.835,04
IBEX 35	17.665,30	-0,26%	2,07%	17.833,50	11.583,00
NIKKEI 225	53.583,57	-0,65%	6,44%	54.487,32	30.792,74

