

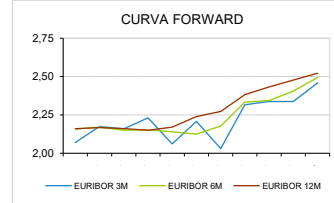
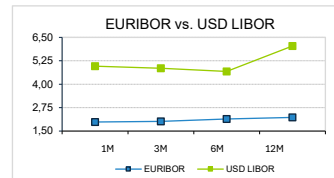
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

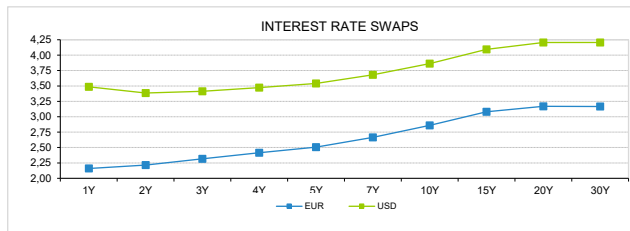
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9840	3	8	1M	4,9602	0	-35	3,7280	-0,1450
3M	2,0200	-1	0	3M	4,8537	0	-42	3,7219	-0,0600
6M	2,1460	0	2	6M	4,6821	-1	-45	3,6489	0,0100
12M	2,2280	-2	-3	12M	6,0414	8	31	3,5619	0,0850

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1595	-1	-2	2,2722	2,7274	3,0325
2Y	2,2157	-2	-5	2,3969	2,8069	3,1010
3Y	2,3155	-2	-6	2,5040	2,8810	3,1630
4Y	2,4158	-2	-6	2,5960	2,9504	3,2180
5Y	2,5053	-3	-6	2,6790	3,0142	3,2671
7Y	2,6642	-2	-6	2,8260	3,1270	3,3550
10Y	2,8600	-2	-6	3,0020	3,2573	3,4376
15Y	3,0799	-2	-6	3,1850	3,3604	3,4673
20Y	3,1694	-2	-6	3,2437	3,3636	3,4281
30Y	3,1659	-2	-7	3,2130	3,2851	3,3160

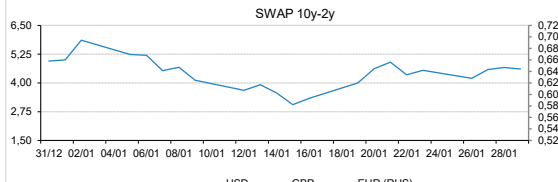
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4858	-2	6	3,2830	3,6680	4,0020
2Y	3,3854	-3	10	3,3740	3,7460	4,0740
3Y	3,4126	-3	11	3,4690	3,8280	4,1340
4Y	3,4731	-3	12	3,5535	3,9030	4,1950
5Y	3,5400	-3	13	3,6360	3,9690	4,2470
7Y	3,6800	-2	13	3,7830	4,0890	4,3460
10Y	3,8623	-1	12	3,9620	4,2420	4,4640
15Y	4,0943	-1	9	4,1750	4,3780	4,5320
20Y	4,2051	0	8	4,2595	4,4050	4,5070
30Y	4,2059	0	8	4,2325	4,3130	4,3560

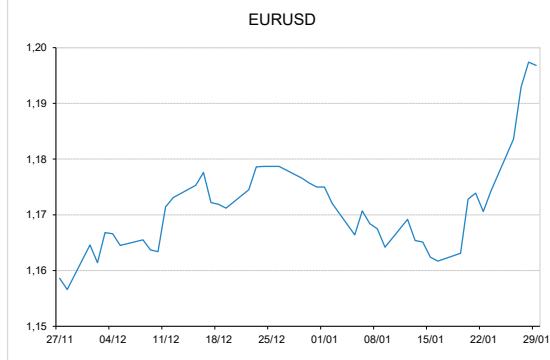
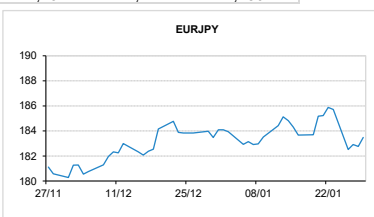


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	70,54	2,14	9,05	OT 2Y	2,097	-0,02	2,50
JETFUEL	758,75	18,00	40,50	OT 5Y	2,590	-0,02	10,50
DIESEL	706,00	16,50	60,75	OT 10Y	3,191	-0,02	4,10
COBRE	13.120,00	80,00	924,00	BUND 10Y	2,729	-2,58	-7,20
ZINCO	3.345,40	11,62	258,76	SCHATZ 2Y	2,417	-1,72	-6,10
OURO	5.246,57	-170,64	914,22	T-NOTE 10Y	4,521	-1,83	9,90
TRIGO	536,50	0,50	23,50	T-NOTE 2Y	3,798	-2,79	11,60
LICENÇA C02	83,52	-3,02	-3,94	GILT 10Y	5,154	-4,11	2,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1968	-0,05%	1,72%	1,2019	1,2068	1,2154
EUR/GBP	0,8662	0,27%	0,74%	0,8701	0,8736	0,8805
EUR/JPY	183,48	-0,39%	0,27%	183,47	183,37	183,46
EUR/CHF	0,9165	0,22%	1,35%	0,9115	0,9066	0,8968
EUR/BRL	6,2261	-0,25%	5,36%	6,3844	6,5484	6,8414
EUR/PLN	4,2130	-0,20%	0,37%	4,2312	4,2474	4,2804



FIXINGS CONTRA USD e EUR

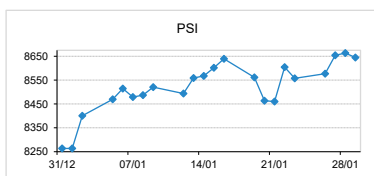
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1968	0,8662	183,48	0,9165	10,5559	7,4673	1,6146	1,70357	6,2261	11,4241
USD	0,8384	-	0,7267	152,845	0,7681	8,8661	6,2603	1,3557	1,4329	5,2357	9,6104

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,390	-1,35	-2,44
BCP	0,901	-1,31	0,56
CORT. AMORIM	6,700	-0,15	1,36
CTT	6,840	-0,73	-7,94
EDP	4,321	-0,64	10,37
EDP R	12,730	-0,39	5,73
GALP	16,850	2,81	15,17
IBERSOL	10,600	0,00	7,07
J MARTINS	20,120	-1,18	-0,69
MOTA ENGIL	4,438	1,37	-10,31
NAVIGATOR	3,206	-0,74	2,10
NOS	4,390	0,11	9,34
REN	3,400	0,15	5,75
SEMAPA	22,150	-0,45	5,98
SONAE SGPS	1,762	0,11	9,31
TEIX. DUARTE	0,482	-1,23	-24,21

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	2,81
MOTA ENGIL	1,37
REN	0,15
NOS	0,11
SONAE SGPS	0,11
NAVIGATOR	-0,74
J MARTINS	-1,18
TEIX. DUARTE	-1,23
BCP	-1,31
ALTRI	-1,35



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.644,48	-0,22%	4,61%	8.682,33	6.194,45
CAC40	8.071,36	0,06%	-0,96%	8.396,72	6.763,76
ESTX 50 PR	5.891,95	-0,70%	1,74%	6.053,68	4.540,22
XTRA DAX	24.309,46	-2,07%	-0,74%	25.507,79	18.489,91
S&P 500	6.904,41	-1,06%	0,86%	7.002,28	4.835,04
IBEX 35	17.589,70	-0,10%	1,63%	17.833,50	11.583,00
NIKKEI 225	53.375,60	0,03%	6,03%	54.487,32	30.792,74

