

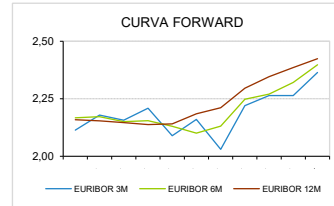
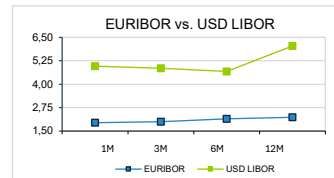
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

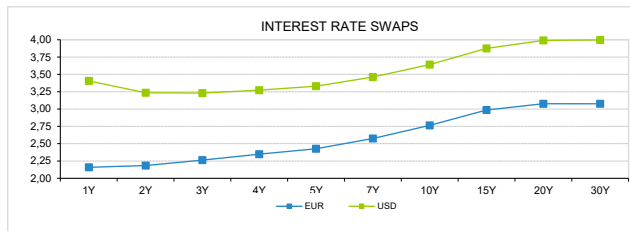
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9470	0	-4	1M	4,9602	0	-35	3,7322	-0,0700
3M	1,9990	0	-3	3M	4,8537	0	-42	3,6227	-0,0050
6M	2,1550	1	1	6M	4,6821	-1	-45	3,5451	0,0350
12M	2,2360	-1	-1	12M	6,0414	8	31	3,4578	0,1100

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1590	0	-3	2,2114	2,6123	2,9080
2Y	2,1850	0	-8	2,3181	2,6878	2,9762
3Y	2,2640	-1	-11	2,4140	2,7600	3,0420
4Y	2,3474	-1	-11	2,4980	2,8280	3,0980
5Y	2,4267	-1	-12	2,5752	2,8940	3,1487
7Y	2,5739	-1	-11	2,7200	3,0080	3,2390
10Y	2,7638	-1	-9	2,8938	3,1442	3,3303
15Y	2,9850	-1	-7	3,0826	3,2553	3,3670
20Y	3,0767	-1	-5	3,1458	3,2641	3,3318
30Y	3,0751	-1	-3	3,1163	3,1846	3,2154

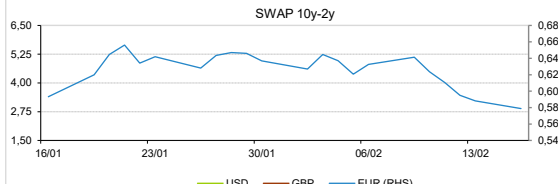
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	3,00



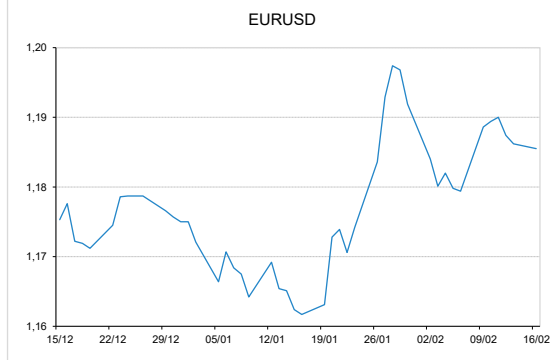
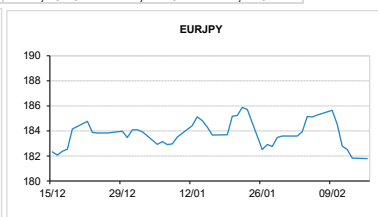
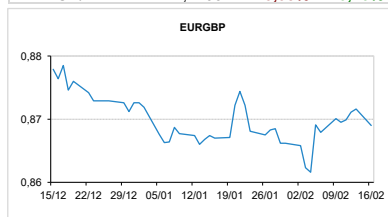
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4071	-3	-9	3,0280	3,4240	3,8000
2Y	3,2362	-4	-13	3,1315	3,5100	3,8830
3Y	3,2312	-5	-16	3,2250	3,6035	3,9180
4Y	3,2727	-5	-17	3,3130	3,6910	3,9590
5Y	3,3290	-5	-17	3,4040	3,7460	4,0170
7Y	3,4608	-5	-18	3,5540	3,8580	4,1200
10Y	3,6420	-5	-18	3,7310	4,0220	4,2540
15Y	3,8761	-4	-19	3,9550	4,1570	4,3060
20Y	3,9901	-4	-19	4,0370	4,1900	4,3010
30Y	3,9970	-3	-18	4,0140	4,0960	4,1400



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,54	0,79	5,08	OT 2Y	2,089	0,01	-2,00
JETFUEL	747,50	-2,75	3,50	OT 5Y	2,530	0,01	-7,00
DIESEL	687,00	1,75	25,75	OT 10Y	3,126	0,01	-8,10
COBRE	12.931,50	5,50	-283,00	BUND 10Y	2,646	0,98	-7,00
ZINCO	3.307,74	-38,21	120,43	SCHATZ 2Y	2,390	0,74	-6,40
OURO	4.987,33	-54,71	391,24	T-NOTE 10Y	4,348	-1,26	-12,30
TRIGO	548,50	-10,00	26,75	T-NOTE 2Y	3,670	-0,40	-13,80
LICENÇA C02	69,03	-1,65	-23,01	GILT 10Y	5,042	-0,54	7,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1855	-0,06%	2,05%	1,1905	1,1952	1,2031
EUR/GBP	0,869	0,30%	-0,23%	0,8725	0,8759	0,8824
EUR/JPY	181,79	0,02%	1,03%	181,78	181,78	181,77
EUR/CHF	0,9121	-0,05%	2,11%	0,9073	0,9023	0,8925
EUR/BRL	6,2024	-0,25%	0,91%	6,3575	6,5180	6,8004
EUR/PLN	4,2133	-0,08%	0,16%	4,2316	4,2479	4,2797


FIXINGS CONTRA USD e EUR

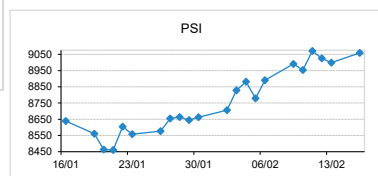
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1855	0,8690	181,79	0,9121	10,6034	7,4709	1,6152	1,6752	6,2024	11,2588
USD	0,8436	-	0,7336	153,455	0,7695	8,9500	6,3022	1,3628	1,4145	5,2238	9,5062

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,800	0,21	6,67
BCP	0,874	1,77	-2,50
CORT. AMORIM	7,020	0,00	6,20
CTT	7,170	0,28	-3,50
EDP	4,306	0,40	9,99
EDP R	13,440	0,60	11,63
GALP	17,820	0,76	21,80
IBERSOL	11,300	0,44	14,14
J MARTINS	21,340	0,47	5,33
MOTA ENGIL	4,980	0,57	0,65
NAVIGATOR	3,370	-0,53	7,32
NOS	4,865	0,31	21,17
REN	3,800	1,20	18,20
SEMAPA	23,650	0,85	13,16
SONAE SGPS	1,920	0,31	19,11
TEIX. DUARTE	0,522	-0,76	-17,92

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	1,77
REN	1,20
SEMAPA	0,85
GALP	0,76
EDP R	0,60
NAVIGATOR	-0,53
TEIX. DUARTE	-0,76



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.058,60	0,66%	9,62%	9.097,88	6.194,45
CAC40	8.316,50	0,06%	2,05%	8.437,35	6.763,76
ESTX 50 PR	5.978,88	-0,11%	3,24%	6.099,07	4.540,22
XTRA DAX	24.800,91	-0,46%	1,27%	25.507,79	18.489,91
S&P 500	6.836,17	0,05%	-0,14%	7.002,28	4.835,04
IBEX 35	17.848,00	0,99%	3,12%	18.271,20	11.583,00
NIKKEI 225	56.806,41	-0,24%	12,85%	58.015,08	30.792,74

