

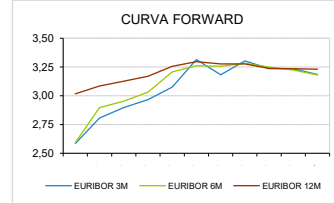
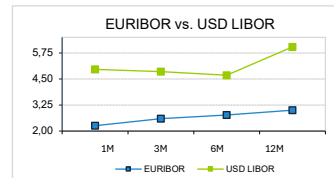
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

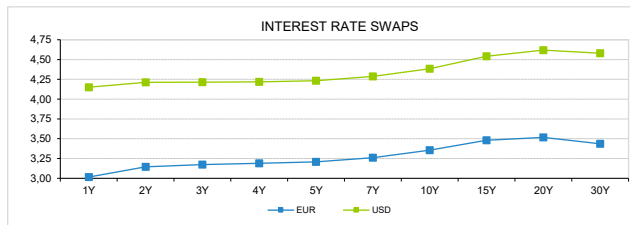
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2570	-3	5	1M	4,9602	0	-35	3,7486	-0,1500
3M	2,5930	2	11	3M	4,8537	0	-42	3,8041	-0,0400
6M	2,7700	1	6	6M	4,6821	-1	-45	3,9282	0,0550
12M	3,0030	2	4	12M	6,0414	8	31	4,1586	0,2075

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,0160	2	9	3,2773	3,2415	3,3580
2Y	3,1450	3	12	3,2544	3,2642	3,4017
3Y	3,1727	3	12	3,2503	3,2940	3,4460
4Y	3,1897	3	13	3,2610	3,3309	3,4880
5Y	3,2082	4	12	3,2780	3,3703	3,5275
7Y	3,2596	4	12	3,3345	3,4440	3,5893
10Y	3,3554	4	11	3,4281	3,5353	3,6513
15Y	3,4804	4	11	3,5337	3,6013	3,6605
20Y	3,5171	4	11	3,5500	3,5773	3,5946
30Y	3,4367	4	11	3,4494	3,4390	3,4220

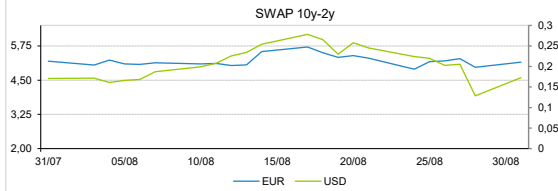
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1505	0	5	4,2690	4,2330	4,3950
2Y	4,2117	0	6	4,2410	4,2620	4,4420
3Y	4,2143	0	6	4,2390	4,3060	4,4870
4Y	4,2184	1	7	4,2510	4,3490	4,5290
5Y	4,2326	2	7	4,2770	4,3910	4,5740
7Y	4,2862	3	6	4,3440	4,4760	4,6590
10Y	4,3846	4	6	4,4510	4,5950	4,7600
15Y	4,5421	5	6	4,6025	4,7190	4,8230
20Y	4,6190	5	6	4,6570	4,7210	4,7870
30Y	4,5810	6	7	4,5970	4,6140	4,6250

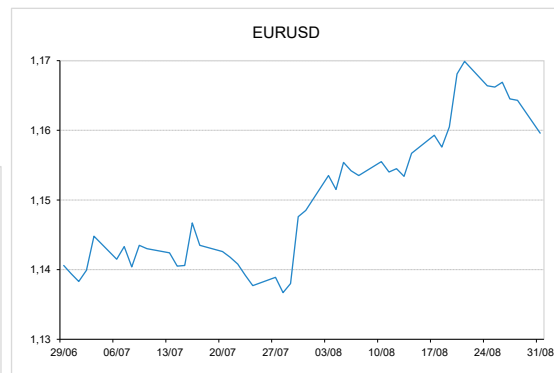
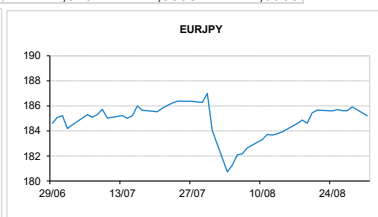
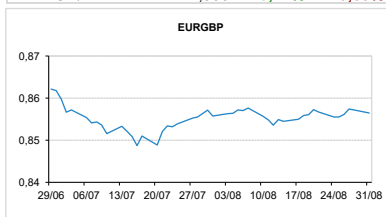


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	90,60	2,50	6,02	OT 2Y	2,927	0,03	18,00
JETFUEL	1.334,75	59,25	79,75	OT 5Y	3,200	0,04	18,00
DIESEL	1.320,00	69,75	53,50	OT 10Y	3,674	0,05	17,70
COBRE	14.285,00	11,50	609,00	BUND 10Y	3,250	5,20	14,60
ZINCO	3.973,33	-7,83	378,83	SCHATZ 2Y	3,231	2,52	11,50
OURO	4.431,30	-23,81	385,15	T-NOTE 10Y	5,013	2,30	7,20
TRIGO	764,25	-19,75	106,75	T-NOTE 2Y	4,605	-0,81	9,30
LICENÇA C02	82,88	0,15	1,62	GILT 10Y	5,850	0,00	8,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1596	-0,40%	0,97%	1,1637	1,1680	1,1763
EUR/GBP	0,85648	0,08%	-0,09%	0,85940	0,86246	0,86888
EUR/JPY	185,220	0,38%	-0,64%	185,213	185,207	185,194
EUR/CHF	0,9392	-0,22%	-0,94%	0,9329	0,9264	0,9130
EUR/BRL	6,0138	0,04%	-2,73%	6,1488	6,2787	6,5731
EUR/PLN	4,3304	0,27%	-0,53%	4,3452	4,3598	4,3905



FIXINGS CONTRA USD e EUR

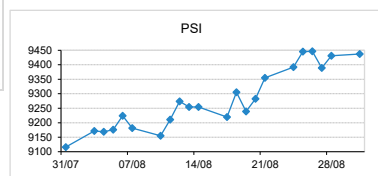
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1596	0,8565	185,22	0,9392	11,1286	7,4753	1,6102	1,62121	6,0138	10,8556
USD	0,8610	-	0,7376	159,685	0,8076	9,5963	6,4359	1,3861	1,3954	5,1810	9,3532

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,690	-0,32	4,22
BOP	1,119	-0,09	24,86
CURT. AMORIM	7,020	-0,71	6,20
CTT	6,555	-0,68	-11,78
EDP	4,678	-0,43	19,49
EDP R	13,660	-1,23	13,46
GALP	21,400	2,74	46,27
IBERSOL	10,300	-0,58	4,04
J MARTINS	18,000	0,17	-11,15
MOTA ENGL	4,750	-1,29	-4,00
NAVIGATOR	3,248	-0,73	3,44
NOS	5,030	0,72	27,74
REN	3,505	0,00	9,02
SEMAPA	21,200	2,42	1,44
SONAE SGPS	2,005	-0,25	24,38
TEIX. DUARTE	0,476	-0,63	-25,24

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	2,74
SEMAPA	2,42
NOS	0,72
J MARTINS	0,17
CTT	-0,68
CURT. AMORI	-0,71
NAVIGATOR	-0,73
EDP R	-1,23
MOTA ENGL	-1,29



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.437,18	0,07%	14,20%	9.516,43	7.639,00
CAC40	8.334,50	-0,79%	2,27%	8.755,03	7.505,27
ESTX 50 PR	6.420,16	-1,01%	10,86%	6.577,20	5.290,46
XTRA DAX	26.258,11	-1,17%	7,22%	26.618,74	21.863,81
S&P 500	7.674,77	-0,48%	12,12%	7.816,70	6.316,91
IBEX 35	19.974,10	-0,34%	15,41%	20.356,50	14.646,00
NIKKEI 225	66.311,93	-0,14%	31,73%	72.831,73	41.835,17

