

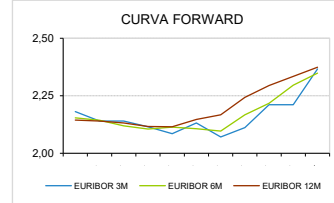
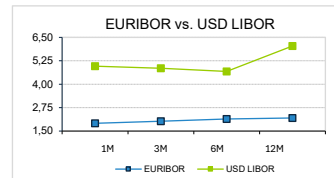
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

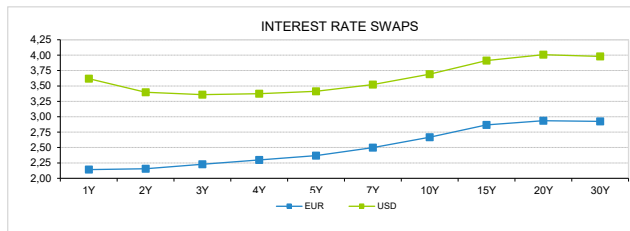
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9140	0	-3	1M	4,9602	0	-35	3,9230	-0,1300
3M	2,0230	-2	0	3M	4,8537	0	-42	3,8783	-0,0383
6M	2,1420	0	5	6M	4,6821	-1	-45	3,7819	0,0150
12M	2,1990	0	-3	12M	6,0414	8	31	3,6478	0,1000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1415	1	2	2,1703	2,5277	2,7875
2Y	2,1559	2	0	2,2710	2,5922	2,8510
3Y	2,2270	3	0	2,3540	2,6570	2,9080
4Y	2,2996	3	-1	2,4280	2,7180	2,9620
5Y	2,3680	3	-1	2,4965	2,7769	3,0117
7Y	2,4972	3	-1	2,6230	2,8830	3,0960
10Y	2,6685	3	-1	2,7853	3,0100	3,1734
15Y	2,8664	3	0	2,9505	3,0966	3,1864
20Y	2,9355	3	0	2,9920	3,0875	3,1403
30Y	2,9255	3	0	2,9610	3,0245	3,0574

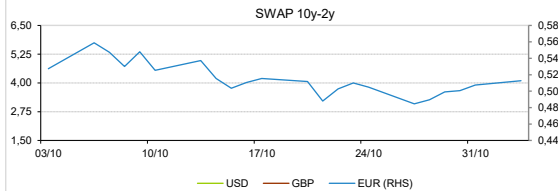
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,00
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,25



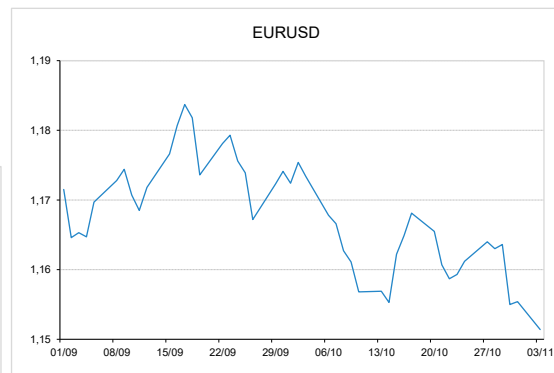
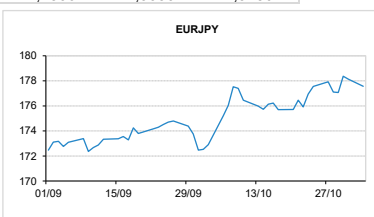
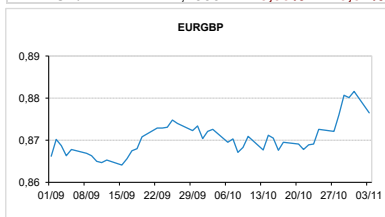
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6172	2	2	3,1720	3,4270	3,7600
2Y	3,3972	3	4	3,2240	3,5020	3,8330
3Y	3,3589	3	5	3,2890	3,5850	3,9010
4Y	3,3753	3	5	3,3580	3,6620	3,9650
5Y	3,4136	4	5	3,4330	3,7325	4,0230
7Y	3,5234	4	6	3,5740	3,8600	4,1295
10Y	3,6902	4	6	3,7550	4,0200	4,2430
15Y	3,9113	4	6	3,9630	4,1480	4,2990
20Y	4,0075	4	6	4,0370	4,1620	4,2570
30Y	3,9798	4	6	3,9860	4,0490	4,0850



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,21	0,44	1,05	OT 2Y	1,950	0,03	-6,90
JETFUEL	763,50	-6,25	34,00	OT 5Y	2,361	0,03	-6,20
DIESEL	736,25	-4,00	28,75	OT 10Y	3,017	0,02	-8,50
COBRE	10.891,50	-29,50	619,00	BUND 10Y	2,649	2,84	-4,50
ZINCO	3.124,98	28,81	148,67	SCHATZ 2Y	2,363	2,70	-1,40
OURO	4.008,27	5,35	121,73	T-NOTE 10Y	4,424	0,54	3,40
TRIGO	537,50	3,50	22,25	T-NOTE 2Y	3,842	0,20	9,40
LICENÇA C02	81,55	3,01	2,39	GILT 10Y	4,844	3,31	-34,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1514	-0,35%	-1,87%	1,1572	1,1623	1,1715
EUR/GBP	0,8765	0,58%	-0,45%	0,8810	0,8848	0,8923
EUR/JPY	177,57	0,32%	-2,63%	177,56	177,56	177,55
EUR/CHF	0,9310	-0,28%	0,32%	0,9258	0,9210	0,9113
EUR/BRL	6,1801	0,38%	1,37%	6,3480	6,5024	6,8273
EUR/PLN	4,2553	0,00%	-0,04%	4,2806	4,3030	4,3480


FIXINGS CONTRA USD e EUR

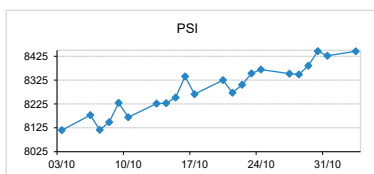
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1514	0,8765	177,57	0,9310	10,9292	7,4656	1,6201	1,76458	6,1801	11,6674
USD	0,8679	-	0,7609	154,125	0,8077	9,4828	6,4797	1,4068	1,5321	5,3609	10,1308

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,880	-0,81	-8,44
BCP	0,764	-0,16	64,41
CORT. AMORIM	7,320	0,55	-9,07
CTT	7,130	-5,56	32,04
EDP	4,324	0,32	39,89
EDP R	12,940	2,05	28,88
GALP	17,740	1,98	11,22
IBERSOL	10,050	-0,50	34,36
J MARTINS	22,260	-0,36	20,65
MOTA ENGL	5,895	-1,75	102,30
NAVIGATOR	3,018	0,47	-15,93
NOS	3,725	-0,93	13,37
REN	3,290	0,77	44,30
SEMAPA	17,840	-1,44	25,81
SONAE SGPS	1,416	0,14	54,92
TEIX. DUARTE	0,688	-1,15	770,89

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	2,05
GALP	1,98
REN	0,77
CORT. AMORI	0,55
NAVIGATOR	0,47
NOS	-0,93
TEIX. DUARTE	-1,15
SEMAPA	-1,44
MOTA ENGL	-1,75
CTT	-5,56



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.446,04	0,23%	32,44%	8.481,92	6.194,45
CAC40	8.109,79	-0,14%	9,88%	8.271,48	6.763,76
ESTX 50 PR	5.679,25	0,30%	16,00%	5.734,28	4.540,22
XTRA DAX	24.132,41	0,73%	21,21%	24.771,34	18.489,91
S&P 500	6.847,64	0,09%	16,40%	6.920,34	4.835,04
IBEX 35	16.037,00	0,03%	38,31%	16.210,50	11.295,00
NIKKEI 225	52.411,34	2,12%	31,37%	52.411,34	30.792,74

