

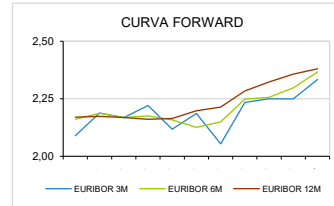
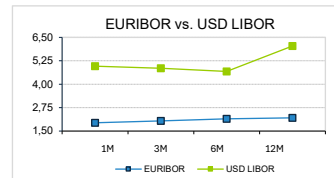
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

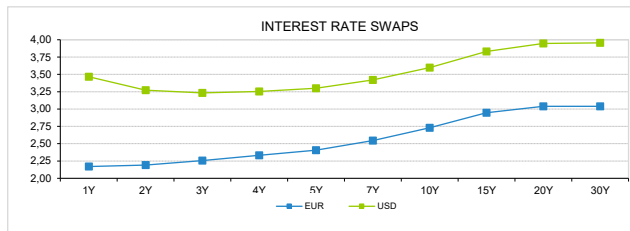
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9420	-2	-2	1M	4,9602	0	-35	3,7037	-0,0525
3M	2,0410	1	0	3M	4,8537	0	-42	3,5829	-0,0500
6M	2,1490	0	-1	6M	4,6821	-1	-45	3,5092	0,0500
12M	2,2060	0	-4	12M	6,0414	8	31	3,4226	0,0875

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1700	1	-2	2,2150	2,5669	2,8582
2Y	2,1919	1	-7	2,3020	2,6411	2,9261
3Y	2,2570	0	-11	2,3880	2,7110	2,9910
4Y	2,3322	0	-14	2,4670	2,7792	3,0470
5Y	2,4051	0	-15	2,5417	2,8450	3,0997
7Y	2,5451	0	-16	2,6800	2,9580	3,1890
10Y	2,7293	0	-16	2,8527	3,0948	3,2809
15Y	2,9471	0	-15	3,0407	3,2089	3,3204
20Y	3,0393	0	-15	3,1042	3,2180	3,2867
30Y	3,0393	0	-14	3,0780	3,1440	3,1750

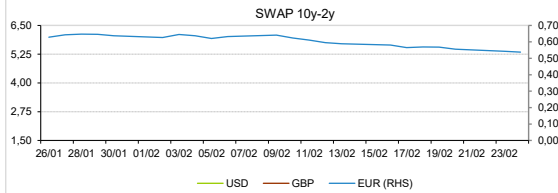
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	3,00



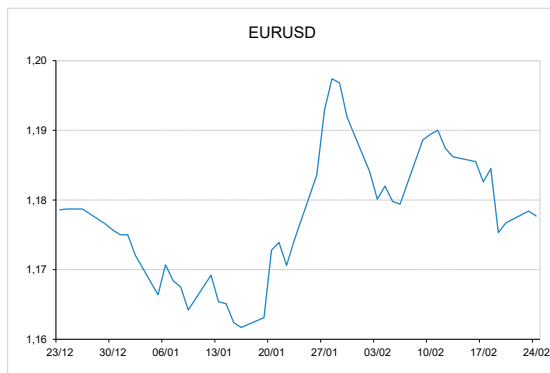
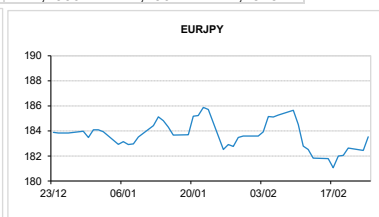
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4665	1	-6	3,0750	3,3280	3,6820
2Y	3,2715	2	-16	3,1120	3,4110	3,7590
3Y	3,2331	1	-23	3,1810	3,4980	3,8330
4Y	3,2548	1	-26	3,2560	3,5790	3,8980
5Y	3,2995	1	-27	3,3350	3,6550	3,9560
7Y	3,4210	0	-27	3,4860	3,7850	4,0630
10Y	3,5985	-1	-26	3,6740	3,9510	4,1850
15Y	3,8314	-1	-25	3,8970	4,0980	4,2640
20Y	3,9461	-2	-24	3,9900	4,1330	4,2450
30Y	3,9552	-2	-22	3,9730	4,0530	4,1040



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	71,22	-0,27	6,15	OT 2Y	2,074	0,01	-8,00
JETFUEL	816,50	7,00	82,50	OT 5Y	2,475	0,00	-18,10
DIESEL	758,50	14,00	73,75	OT 10Y	3,055	-0,01	-21,00
COBRE	12.901,00	-95,50	-246,50	BUND 10Y	2,596	-0,29	-20,20
ZINCO	3.339,23	-28,75	84,04	SCHATZ 2Y	2,395	0,74	-8,80
OURO	5.134,70	-92,72	126,00	T-NOTE 10Y	4,346	0,90	-18,90
TRIGO	573,50	-0,25	34,50	T-NOTE 2Y	3,736	1,79	-11,00
LICENÇA C02	70,95	-0,43	-17,45	GILT 10Y	4,902	-0,67	-22,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1777	-0,06%	-0,50%	1,1827	1,1875	1,1958
EUR/GBP	0,8731	0,03%	-0,64%	0,8766	0,8799	0,8862
EUR/JPY	183,53	-0,59%	-0,55%	183,52	183,52	183,51
EUR/CHF	0,9116	0,15%	1,24%	0,9068	0,9018	0,8919
EUR/BRL	6,0646	0,41%	3,52%	6,2165	6,3727	6,6456
EUR/PLN	4,2160	0,09%	-0,19%	4,2339	4,2507	4,2828


FIXINGS CONTRA USD e EUR

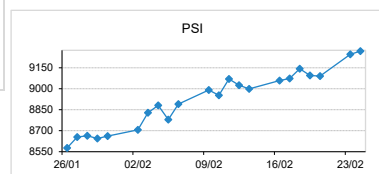
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1777	0,8731	183,53	0,9116	10,6571	7,4712	1,6154	1,66837	6,0646	11,2600
USD	0,8493	-	0,7399	155,92	0,7747	9,0596	6,3451	1,3715	1,4180	5,1527	9,5693

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,795	0,10	6,56
BCP	0,905	-1,76	1,00
CORT. AMORIM	6,950	0,72	5,14
CTT	7,170	-0,97	-3,50
EDP	4,420	2,03	12,90
EDP R	13,500	2,27	12,13
GALP	18,420	-0,83	25,91
IBERSOL	11,450	1,33	15,66
J MARTINS	22,080	-0,09	8,98
MOTA ENGIL	5,290	0,76	6,91
NAVIGATOR	3,408	0,59	8,54
NOS	5,050	0,80	25,78
REN	3,820	-0,13	18,82
SEMAPA	24,300	-0,41	16,27
SONAE SGPS	1,984	-0,20	23,08
TEIX. DUARTE	0,518	-0,38	-18,55

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	2,27
EDP	2,03
IBERSOL	1,33
NOS	0,80
MOTA ENGIL	0,76
TEIX. DUARTE	-0,38
SEMAPA	-0,41
GALP	-0,83
CTT	-0,97
BCP	-1,76



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.269,17	0,25%	12,17%	9.261,23	6.194,45
CAC40	8.519,21	0,26%	4,54%	8.532,95	6.763,76
ESTX 50 PR	6.116,60	0,04%	5,62%	6.151,96	4.540,22
XTRA DAX	24.986,25	-0,02%	2,02%	25.507,79	18.489,91
S&P 500	6.869,74	0,47%	0,36%	7.002,28	4.835,04
IBEX 35	18.189,50	-0,54%	5,09%	18.452,50	11.583,00
NIKKEI 225	57.321,09	0,87%	13,87%	58.015,08	30.792,74

