

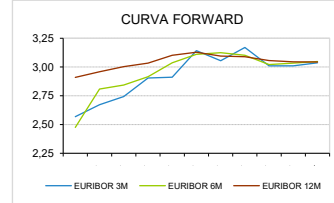
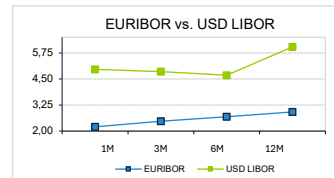
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

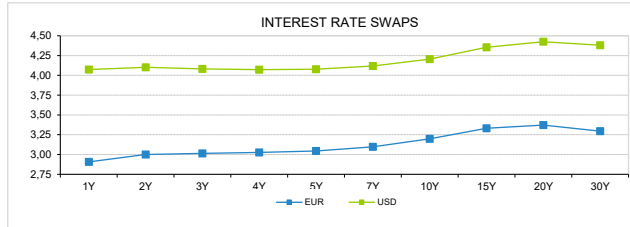
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2040	-3	-7	1M	4,9602	0	-35	3,7556	-0,0850
3M	2,4750	-2	15	3M	4,8537	0	-42	3,8180	-0,0425
6M	2,6890	0	7	6M	4,6821	-1	-45	3,9587	0,0675
12M	2,9180	4	13	12M	6,0414	8	31	4,1784	0,2575

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,9070	0	14	3,0965	3,0658	3,2000
2Y	3,0009	1	20	3,0715	3,0933	3,2440
3Y	3,0143	1	22	3,0690	3,1280	3,2920
4Y	3,0270	1	23	3,0820	3,1670	3,3360
5Y	3,0450	1	22	3,1044	3,2096	3,3770
7Y	3,0980	1	21	3,1670	3,2900	3,4453
10Y	3,1987	1	19	3,2686	3,3876	3,5130
15Y	3,3318	1	17	3,3840	3,4584	3,5207
20Y	3,3718	1	15	3,4021	3,4358	3,4581
30Y	3,2948	1	12	3,3030	3,3000	3,2884

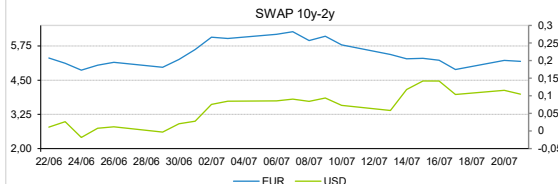
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,35
Índia	3,00



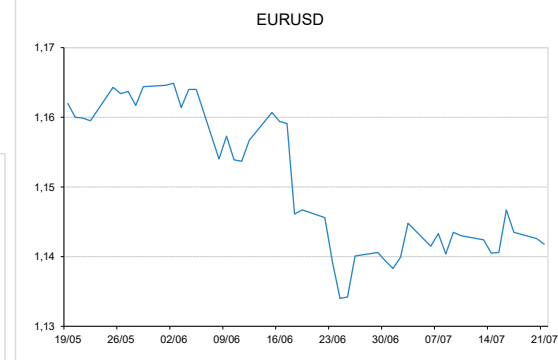
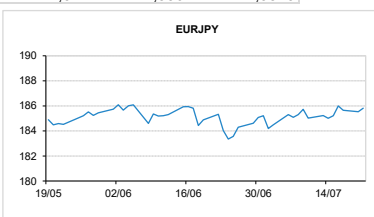
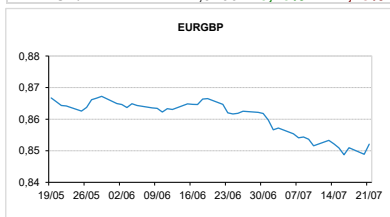
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0743	4	1	4,1330	4,0400	4,1910
2Y	4,1009	4	1	4,0850	4,0730	4,2340
3Y	4,0812	4	3	4,0710	4,1110	4,2720
4Y	4,0721	4	5	4,0790	4,1500	4,3120
5Y	4,0774	4	7	4,1000	4,1880	4,3620
7Y	4,1186	4	8	4,1550	4,2710	4,4490
10Y	4,2054	3	10	4,2590	4,3900	4,5460
15Y	4,3535	3	12	4,4030	4,5060	4,6020
20Y	4,4242	2	13	4,4520	4,5060	4,5640
30Y	4,3806	2	14	4,3870	4,3950	4,4000



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	91,54	2,32	11,49	OT 2Y	2,780	0,01	16,50
JETFUEL	1.268,25	36,00	310,00	OT 5Y	3,046	0,02	18,40
DIESEL	1.251,00	18,25	331,50	OT 10Y	3,520	0,02	17,50
COBRE	13.644,50	96,50	27,00	BUND 10Y	3,099	1,74	15,00
ZINCO	3.544,99	-7,04	-22,42	SCHATZ 2Y	3,138	1,51	13,50
OURO	4.077,41	69,38	-112,65	T-NOTE 10Y	4,893	2,27	11,50
TRIGO	669,50	-4,50	55,50	T-NOTE 2Y	4,485	3,65	6,10
LICENÇA C02	83,10	-0,17	2,52	GILT 10Y	5,784	0,00	6,60


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1418	-0,07%	-0,33%	1,1461	1,1505	1,1586
EUR/GBP	0,85205	-0,37%	1,48%	0,85528	0,85871	0,86535
EUR/JPY	185,820	-0,15%	-0,26%	185,813	185,805	185,791
EUR/CHF	0,9266	-0,20%	-0,27%	0,9207	0,9143	0,9021
EUR/BRL	5,7902	0,36%	1,49%	5,9340	6,0698	6,3558
EUR/PLN	4,3266	0,16%	-1,25%	4,3424	4,3564	4,3813


FIXINGS CONTRA USD e EUR

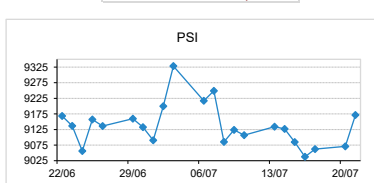
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1418	0,8521	185,82	0,9266	11,0577	7,4753	1,6087	1,62803	5,7902	10,9848
USD	0,8767	-	0,7479	163,01	0,8127	9,7040	6,5542	1,4094	1,4278	5,0799	9,6347

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,660	-0,21	3,56
BCP	1,066	3,70	18,95
CORP. AMORIM	6,530	0,00	-1,21
CTT	5,975	3,82	-19,58
EDP	4,550	0,11	16,22
EDP R	14,000	0,57	16,28
GALP	19,915	3,21	36,12
IBERSOL	9,210	0,99	-6,97
J MARTINS	16,480	-1,14	-18,66
MOTA ENGL	4,622	2,21	-6,59
NAVIGATOR	3,184	0,63	1,40
NOS	4,904	0,66	24,54
REN	3,620	0,00	12,60
SEMAPA	20,700	0,24	-0,96
SONAE SGPS	2,050	-0,24	27,17
TEIX. DUARTE	0,488	0,72	-23,35

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	3,82
BCP	3,70
GALP	3,21
MOTA ENGL	2,21
IBERSOL	0,99
ALTRI	-0,21
SONAE SGPS	-0,24
J MARTINS	-1,14



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.171,67	1,11%	10,99%	9.516,43	7.590,90
CAC40	8.363,14	0,28%	2,62%	8.642,23	7.505,27
ESTX 50 PR	6.285,63	0,94%	8,53%	6.431,42	5.154,83
XTRA DAX	25.011,35	0,66%	2,13%	25.900,10	21.863,81
S&P 500	7.504,20	0,82%	9,62%	7.620,90	6.212,69
IBEX 35	19.379,80	0,90%	11,97%	19.879,10	13.938,50
NIKKEI 225	66.232,19	3,26%	31,57%	72.831,73	39.586,53

