

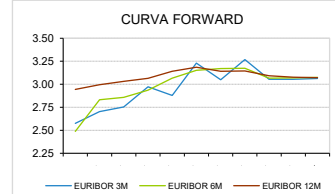
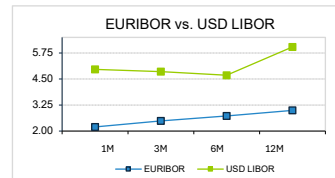
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

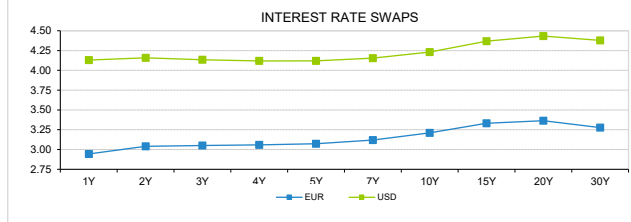
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2.1980	-2	-3	1M	4.9602	0	-35	3.7531	-0.1000
3M	2.4880	2	19	3M	4.8537	0	-42	3.8242	-0.0075
6M	2.7230	2	11	6M	4.6821	-1	-45	3.9788	0.0850
12M	2.9930	5	21	12M	6.0414	8	31	4.2293	0.2975

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2.9440	-2	21	3.1402	3.0848	3.2030
2Y	3.0406	-5	29	3.1060	3.1083	3.2450
3Y	3.0504	-4	31	3.0990	3.1410	3.2920
4Y	3.0588	-4	32	3.1060	3.1748	3.3344
5Y	3.0723	-4	32	3.1251	3.2148	3.3723
7Y	3.1190	-3	31	3.1814	3.2910	3.4360
10Y	3.2110	-2	29	3.2750	3.3812	3.4959
15Y	3.3321	-1	25	3.3791	3.4435	3.4971
20Y	3.3641	0	22	3.3899	3.4137	3.4280
30Y	3.2767	0	19	3.2804	3.2689	3.2510

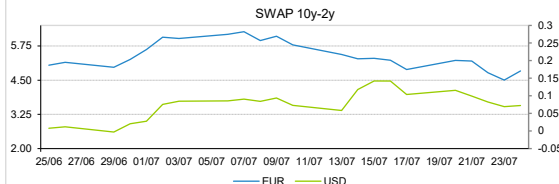
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2.40
EUA	3.75
Reino Unido	3.75
Japão	1.00
Canadá	2.25
Suíça	-0.75
China	5.75
Brasil	14.25
Austrália	4.35
Índia	3.00



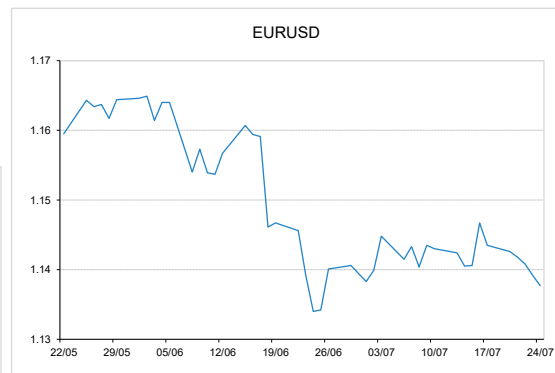
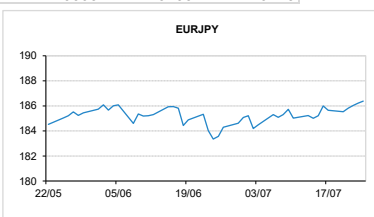
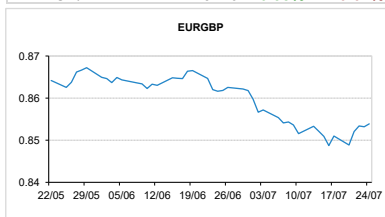
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4.1306	-2	12	4.1880	4.0670	4.2040
2Y	4.1579	-4	15	4.1360	4.0900	4.2420
3Y	4.1330	-4	19	4.1140	4.1270	4.2860
4Y	4.1189	-4	21	4.1140	4.1630	4.3280
5Y	4.1199	-4	23	4.1300	4.2030	4.3660
7Y	4.1540	-4	24	4.1820	4.2790	4.4420
10Y	4.2305	-3	24	4.2740	4.3870	4.5360
15Y	4.3691	-3	25	4.4060	4.4960	4.5860
20Y	4.4330	-2	25	4.4500	4.4940	4.5460
30Y	4.3794	-2	25	4.3780	4.3770	4.3780



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	95.69	-5.00	21.82	OT 2Y	2.813	-0.06	27.70
JETFUEL	1,400.00	86.25	477.50	OT 5Y	3.069	-0.05	30.10
DIESEL	1,330.25	58.75	431.75	OT 10Y	3.530	-0.04	29.30
COBRE	13,566.00	-213.50	223.50	BUND 10Y	3.109	-4.12	28.00
ZINCO	3,621.45	-3.93	118.92	SCHATZ 2Y	3.158	-6.29	25.50
OURO	4,075.50	26.02	76.09	T-NOTE 10Y	4.920	-4.38	18.70
TRIGO	672.75	-23.50	76.75	T-NOTE 2Y	4.534	-4.87	16.00
LICENÇA C02	83.54	-0.34	2.76	GILT 10Y	5.781	-10.50	48.40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1.1377	-0.13%	0.33%	1.1421	1.1466	1.1550
EUR/GBP	0.85388	-0.08%	0.91%	0.85712	0.86052	0.86728
EUR/JPY	186.380	-0.08%	-1.63%	186.373	186.366	186.352
EUR/CHF	0.9298	-0.05%	-0.77%	0.9239	0.9176	0.9054
EUR/BRL	5.7655	0.33%	2.36%	5.9085	6.0458	6.3299
EUR/PLN	4.3146	0.38%	-0.67%	4.3308	4.3455	4.3748


FIXINGS CONTRA USD e EUR

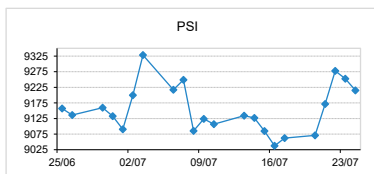
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1377	0.8539	186.38	0.9298	11.0446	7.4759	1.6032	1.62804	5.7655	10.9012
USD	0.8788	-	0.7502	163.74	0.8175	9.7084	6.5697	1.4082	1.4311	5.0635	9.5749

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4.675	0.32	3.89
BCP	1.070	1.71	19.34
CORT. AMORIM	6.440	0.63	-2.57
CTT	5.920	-0.08	-20.32
EDP	4.604	-0.43	17.60
EDP R	14.220	0.64	18.11
GALP	20.030	-4.44	36.91
IBERSOL	9.420	1.62	-4.85
J MARTINS	16.810	0.00	-17.03
MOTA ENGL	4.620	-0.17	-6.63
NAVIGATOR	3.128	-0.19	-0.38
NOS	4.720	-3.87	19.86
REN	3.735	0.54	16.17
SEMAPA	19.960	-1.43	-4.50
SONAE SGPS	2.045	0.00	26.86
TEIX. DUARTE	0.486	1.04	-23.66

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	1.71
IBERSOL	1.62
TEIX. DUARTE	1.04
EDP R	0.64
CORT. AMORI	0.63
NAVIGATOR	-0.19
EDP	-0.43
SEMAPA	-1.43
NOS	-3.87
GALP	-4.44



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9,215.11	-0.40%	11.51%	9,516.43	7,590.90
CAC40	8,372.28	0.88%	2.73%	8,642.23	7,505.27
ESTX 50 PR	6,280.94	1.14%	8.45%	6,431.42	5,154.83
XTRA DAX	25,099.00	1.36%	2.49%	25,900.10	21,863.81
S&P 500	7,451.34	0.57%	8.84%	7,620.90	6,212.69
IBEX 35	19,585.40	1.65%	13.16%	19,879.10	14,063.40
NIKKEI 225	64,611.15	-2.73%	28.35%	72,831.73	39,850.52

