

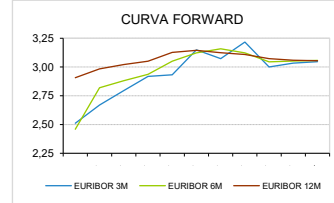
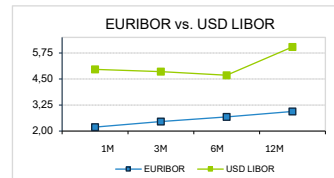
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

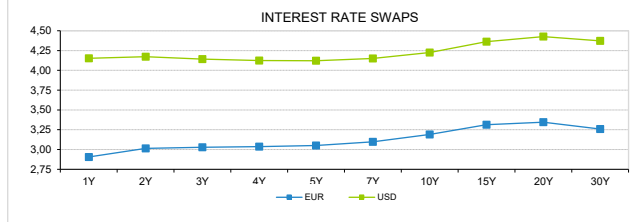
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,1910	1	-3	1M	4,9602	0	-35	3,7456	-0,0425
3M	2,4590	1	14	3M	4,8537	0	-42	3,8122	-0,0350
6M	2,6780	-1	8	6M	4,6821	-1	-45	3,9526	0,0800
12M	2,9410	0	21	12M	6,0414	8	31	4,1675	0,2350

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,9060	3	19	3,1255	3,0641	3,1833
2Y	3,0143	6	28	3,0907	3,0883	3,2260
3Y	3,0276	7	31	3,0819	3,1190	3,2720
4Y	3,0370	7	31	3,0880	3,1550	3,3120
5Y	3,0510	7	31	3,1070	3,1958	3,3523
7Y	3,0975	6	30	3,1630	3,2710	3,4140
10Y	3,1901	5	28	3,2564	3,3610	3,4780
15Y	3,3130	4	24	3,3604	3,4236	3,4783
20Y	3,3450	3	21	3,3725	3,3950	3,4102
30Y	3,2580	2	18	3,2640	3,2531	3,2360

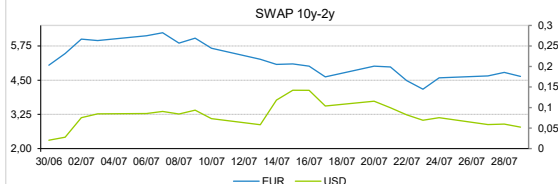
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,35
Índia	3,00



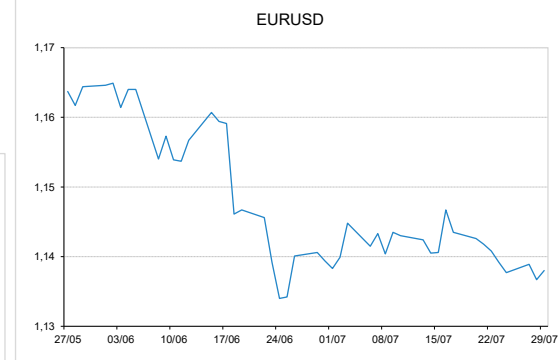
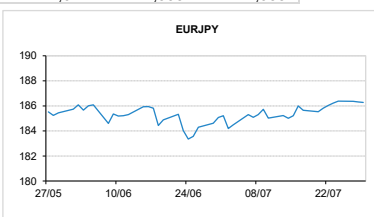
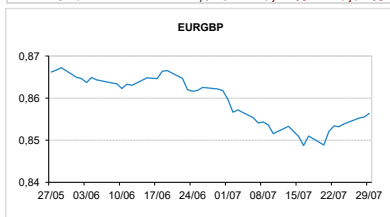
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1531	4	17	4,1940	4,0650	4,1970
2Y	4,1722	4	21	4,1360	4,0890	4,2380
3Y	4,1415	4	25	4,1130	4,1235	4,2720
4Y	4,1235	4	26	4,1130	4,1600	4,3140
5Y	4,1211	4	27	4,1290	4,1940	4,3540
7Y	4,1505	4	27	4,1760	4,2700	4,4320
10Y	4,2248	3	27	4,2670	4,3790	4,5280
15Y	4,3621	3	26	4,4010	4,4900	4,5800
20Y	4,4260	3	26	4,4460	4,4890	4,5400
30Y	4,3720	3	25	4,3730	4,3720	4,3730



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	90,09	6,00	16,18	OT 2Y	2,792	0,06	26,10
JETFUEL	1.255,00	-35,50	342,25	OT 5Y	3,048	0,07	27,90
DIESEL	1.266,50	-9,75	372,50	OT 10Y	3,514	0,07	27,30
COBRE	13.644,50	-47,50	327,50	BUND 10Y	3,090	4,50	27,30
ZINCO	3.623,40	-39,04	134,67	SCHATZ 2Y	3,143	5,53	25,30
OURO	4.012,21	-17,40	-3,70	T-NOTE 10Y	4,912	3,60	20,10
TRIGO	664,50	2,00	84,75	T-NOTE 2Y	4,540	4,66	18,80
LICENÇA C02	81,80	0,07	3,02	GILT 10Y	5,777	10,39	42,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1380	0,11%	-0,23%	1,1424	1,1469	1,1555
EUR/GBP	0,85635	-0,10%	0,68%	0,85954	0,86292	0,86983
EUR/JPY	186,270	0,03%	-0,89%	186,263	186,256	186,241
EUR/CHF	0,9333	-0,06%	-1,16%	0,9274	0,9211	0,9085
EUR/BRL	5,8383	-0,12%	1,25%	5,9805	6,1164	6,4039
EUR/PLN	4,3284	-0,11%	-0,92%	4,3444	4,3587	4,3884


FIXINGS CONTRA USD e EUR

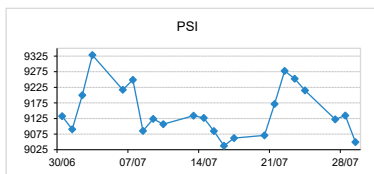
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1380	0,8564	186,27	0,9333	11,0690	7,4755	1,6036	1,64237	5,8383	10,9928
USD	0,8784	-	0,7525	163,87	0,8201	9,7237	6,5666	1,4090	1,4438	5,1391	9,6589

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,750	-1,04	5,56
BCP	1,017	-3,14	13,48
CORT. AMORIM	6,660	1,52	0,76
CTT	6,000	1,52	-19,25
EDP	4,436	-1,49	13,31
EDP R	13,360	-3,54	10,96
GALP	19,995	3,55	36,67
IBERSOL	9,440	-0,84	-4,65
J MARTINS	17,490	0,81	-13,67
MOTA ENGL	4,518	-2,21	-8,69
NAVIGATOR	3,238	-0,67	3,12
NOS	4,838	-0,17	22,86
REN	3,540	-2,61	10,11
SEMAPA	19,900	-2,21	-4,78
SONAE SGPS	2,025	0,25	25,62
TEIX. DUARTE	0,480	-4,38	-24,53

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	3,55
CORT. AMORI	1,52
CTT	1,52
J MARTINS	0,81
SONAE SGPS	0,25
SEMAPA	-2,21
REN	-2,61
BCP	-3,14
EDP R	-3,54
TEIX. DUARTE	-4,38



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.049,41	-0,93%	9,51%	9.516,43	7.590,90
CAC40	8.408,27	-0,60%	3,18%	8.642,23	7.505,27
ESTX 50 PR	6.248,84	-0,65%	7,90%	6.431,42	5.154,83
XTRA DAX	25.460,48	-0,02%	3,96%	25.900,10	21.863,81
S&P 500	7.369,42	-0,78%	7,67%	7.620,90	6.212,69
IBEX 35	19.412,70	-1,59%	12,16%	19.913,90	14.063,40
NIKKEI 225	61.434,19	-1,49%	22,04%	72.831,73	39.850,52

