

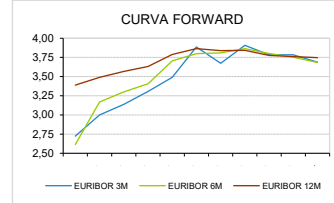
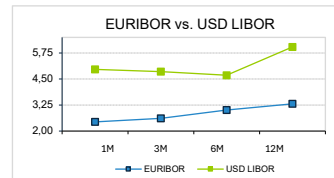
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

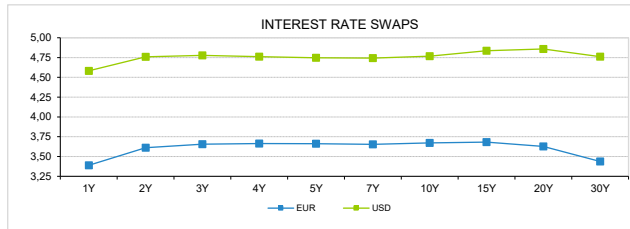
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4400	-1	22	1M	4,9602	0	-35	3,7391	-0,1125
3M	2,6140	-1	8	3M	4,8537	0	-42	3,8845	-0,0100
6M	3,0130	0	24	6M	4,6821	-1	-45	4,1016	0,1450
12M	3,3080	-2	32	12M	6,0414	8	31	4,4875	0,4010

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,3890	-3	40	3,8464	3,6874	3,6252
2Y	3,6120	-3	53	3,7990	3,6711	3,6283
3Y	3,6552	-2	56	3,7610	3,6430	3,6455
4Y	3,6635	0	56	3,7360	3,6400	3,6640
5Y	3,6620	2	54	3,7161	3,6564	3,6834
7Y	3,6530	4	48	3,7007	3,6770	3,7020
10Y	3,6713	5	40	3,7137	3,6966	3,6948
15Y	3,6820	5	28	3,7007	3,6555	3,6100
20Y	3,6280	3	19	3,6280	3,5590	3,4900
30Y	3,4385	2	8	3,4220	3,3374	3,2548

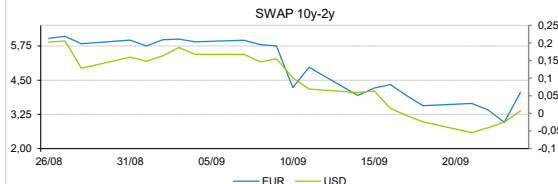
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,00
Reino Unido	3,75
Japão	1,25
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,35
Índia	3,00



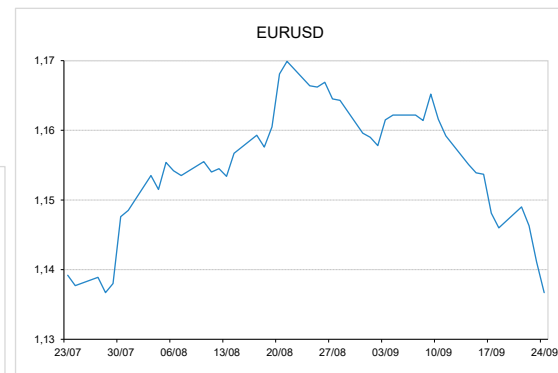
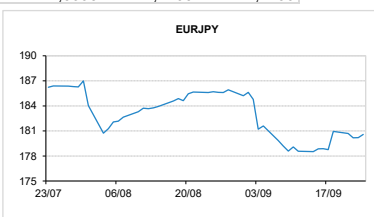
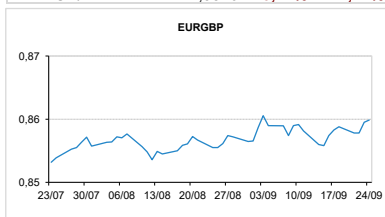
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,5823	1	55	4,9520	4,7050	4,7170
2Y	4,7592	0	67	4,8880	4,6920	4,7260
3Y	4,7775	1	68	4,8300	4,7000	4,7460
4Y	4,7608	1	65	4,7950	4,7080	4,7675
5Y	4,7471	2	61	4,7805	4,7230	4,7910
7Y	4,7423	3	54	4,7755	4,7590	4,8390
10Y	4,7669	4	45	4,8060	4,8220	4,9000
15Y	4,8360	4	35	4,8680	4,8760	4,9160
20Y	4,8585	4	29	4,8780	4,8580	4,8575
30Y	4,7614	4	22	4,7600	4,7090	4,6730



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	107,67	4,59	17,13	OT 2Y	3,347	0,01	54,60
JETFUEL	1.595,00	60,00	249,25	OT 5Y	3,616	0,03	54,70
DIESEL	1.520,50	57,00	151,00	OT 10Y	3,982	0,04	43,50
COBRE	14.615,50	-130,50	402,50	BUND 10Y	3,631	7,65	41,00
ZINCO	3.965,92	-0,07	123,08	SCHATZ 2Y	3,678	2,81	50,50
OURO	4.258,66	-28,99	-393,56	T-NOTE 10Y	5,366	2,18	46,70
TRIGO	707,50	-1,00	8,00	T-NOTE 2Y	5,133	1,03	66,80
LICENÇA C02	86,73	0,72	2,93	GILT 10Y	6,122	9,10	35,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1367	-0,39%	-2,55%	1,1411	1,1455	1,1540
EUR/GBP	0,85986	-0,04%	-0,51%	0,86274	0,86575	0,87180
EUR/JPY	180,570	-0,20%	2,79%	180,563	180,556	180,541
EUR/CHF	0,9424	-0,34%	-0,69%	0,9359	0,9288	0,9149
EUR/BRL	5,9064	-0,32%	1,78%	6,0332	6,1617	6,4290
EUR/PLN	4,3846	-0,21%	-1,77%	4,3995	4,4160	4,4499


FIXINGS CONTRA USD e EUR

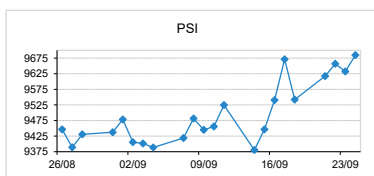
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1367	0,8599	180,57	0,9424	11,3060	7,4755	1,6084	1,6222	5,9064	10,8228
USD	0,8792	-	0,7565	158,884	0,8288	9,9318	6,5728	1,4137	1,4242	5,1813	9,5078

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,740	0,00	5,33
BOP	1,189	0,21	32,67
CORT. AMORIM	7,090	0,42	7,26
CTT	6,300	-0,16	-15,21
EDP	4,794	0,63	22,45
EDP R	12,900	-0,69	7,14
GALP	23,180	3,25	58,44
IBERSOL	10,020	0,30	1,21
J MARTINS	17,850	-0,67	-11,90
MOTA ENGL	5,390	2,47	8,93
NAVIGATOR	3,254	-0,43	3,63
NOS	5,420	0,37	37,64
REN	3,530	0,28	9,80
SEMAPA	20,800	0,24	-0,48
SONAE SGPS	2,100	0,72	30,27
TEIX. DUARTE	0,497	2,69	-21,93

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	3,25
TEIX. DUARTE	2,69
MOTA ENGL	2,47
SONAE SGPS	0,72
EDP	0,63
CTT	-0,16
NAVIGATOR	-0,43
J MARTINS	-0,67
EDP R	-0,69



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.684,67	0,54%	17,20%	9.689,68	7.795,95
CAC40	8.081,43	-0,52%	-0,84%	8.755,03	7.505,27
ESTX 50 PR	6.272,50	-0,43%	8,31%	6.577,20	5.376,81
XTRA DAX	25.266,53	-0,57%	3,17%	26.618,74	21.863,81
S&P 500	7.667,14	-0,48%	12,03%	7.816,70	6.316,91
IBEX 35	19.573,40	-0,30%	13,09%	20.356,50	15.078,30
NIKKEI 225	65.513,99	0,76%	30,14%	72.831,73	44.357,65

