

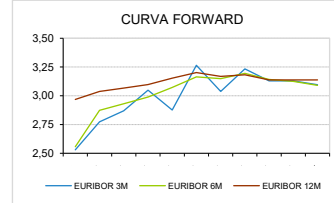
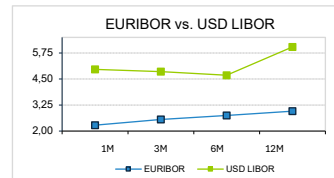
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

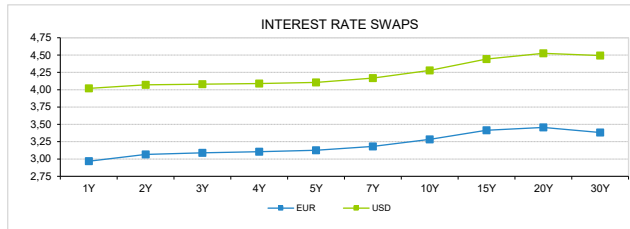
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2830	4	11	1M	4,9602	0	-35	3,7455	-0,1100
3M	2,5570	0	10	3M	4,8537	0	-42	3,7965	-0,0110
6M	2,7460	-2	4	6M	4,6821	-1	-45	3,9195	0,1100
12M	2,9560	-5	-3	12M	6,0414	8	31	4,1355	0,1959

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,9679	-1	6	3,1680	3,1599	3,2884
2Y	3,0663	0	8	3,1529	3,1870	3,3340
3Y	3,0893	0	10	3,1550	3,2210	3,3810
4Y	3,1061	0	10	3,1700	3,2590	3,4250
5Y	3,1267	1	11	3,1918	3,3007	3,4644
7Y	3,1816	1	11	3,2530	3,3800	3,5308
10Y	3,2828	1	12	3,3546	3,4740	3,5956
15Y	3,4138	0	12	3,4683	3,5446	3,6068
20Y	3,4556	0	13	3,4876	3,5221	3,5440
30Y	3,3818	0	13	3,3921	3,3902	3,3788

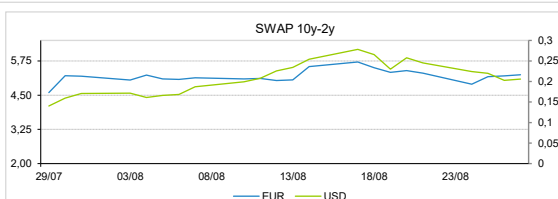
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



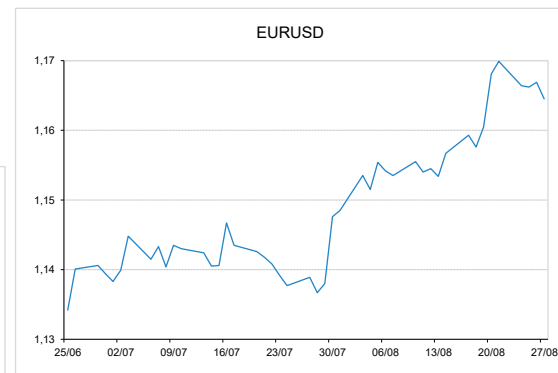
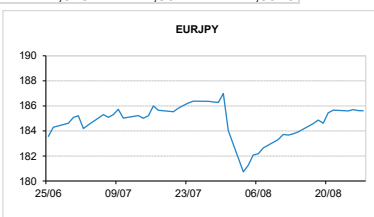
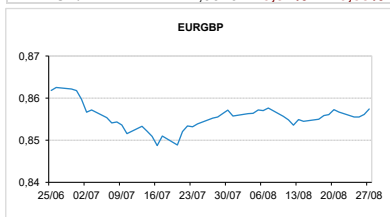
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0193	0	-13	4,1220	4,1100	4,2970
2Y	4,0717	1	-10	4,1110	4,1480	4,3490
3Y	4,0798	1	-6	4,1110	4,1960	4,3960
4Y	4,0881	1	-3	4,1290	4,2450	4,4420
5Y	4,1061	1	-1	4,1600	4,2910	4,4890
7Y	4,1687	1	2	4,2340	4,3810	4,5780
10Y	4,2776	1	5	4,3510	4,5050	4,6770
15Y	4,4436	1	7	4,5070	4,6320	4,7420
20Y	4,5252	1	9	4,5660	4,6370	4,7090
30Y	4,4937	1	11	4,5140	4,5370	4,5520



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	88,89	1,05	3,02	OT 2Y	2,846	0,01	11,40
JETFUEL	1.273,75	4,75	-69,75	OT 5Y	3,119	0,01	14,30
DIESEL	1.268,50	-15,00	-5,00	OT 10Y	3,598	0,01	15,00
COBRE	14.232,50	-96,50	608,00	BUND 10Y	3,172	2,48	12,70
ZINCO	3.973,36	28,53	364,78	SCHATZ 2Y	3,163	2,26	7,50
OURO	4.605,45	14,38	529,19	T-NOTE 10Y	4,891	-0,38	1,50
TRIGO	759,00	10,75	81,50	T-NOTE 2Y	4,418	-0,81	-7,50
LICENÇA C02	82,59	-0,09	0,26	GILT 10Y	5,803	2,18	12,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1645	-0,21%	2,25%	1,1685	1,1724	1,1803
EUR/GBP	0,8574	-0,15%	-0,25%	0,86033	0,86338	0,86983
EUR/JPY	185,610	0,01%	0,41%	185,603	185,597	185,584
EUR/CHF	0,9364	0,20%	-0,56%	0,9302	0,9239	0,9106
EUR/BRL	6,0233	-0,35%	-3,42%	6,1583	6,2912	6,5896
EUR/PLN	4,3343	-0,52%	-0,33%	4,3487	4,3621	4,3910


FIXINGS CONTRA USD e EUR

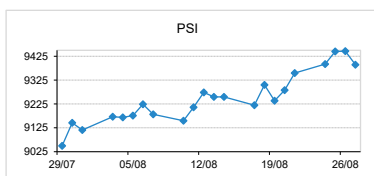
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1645	0,8574	185,61	0,9364	11,0868	7,4743	1,6144	1,61926	6,0233	10,8664
USD	0,8586	-	0,7363	159,312	0,8039	9,5199	6,4177	1,3861	1,3907	5,1686	9,3348

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,710	-0,32	4,67
BCP	1,107	-0,45	23,52
CORP. AMORIM	7,020	0,29	6,20
CTT	6,585	0,46	-11,37
EDP	4,666	-0,68	19,18
EDP R	13,730	-0,58	14,04
GALP	20,710	-2,08	41,56
IBERSOL	10,420	0,39	5,25
J MARTINS	18,000	-0,88	-11,15
MOTA ENGL	4,820	3,88	-2,59
NAVIGATOR	3,268	0,25	4,08
NOS	4,964	0,16	26,06
REN	3,510	-1,54	9,18
SEMAPA	20,700	0,24	-0,96
SONAE SGPS	2,010	-0,74	24,69
TEIX. DUARTE	0,480	0,42	-24,53

MAIORES GANHOS/PERDAS

Título	Varição %
MOTA ENGL	3,88
CTT	0,46
TEIX. DUARTE	0,42
IBERSOL	0,39
CORT. AMORI	0,29
EDP	-0,68
SONAE SGPS	-0,74
J MARTINS	-0,88
REN	-1,54
GALP	-2,08



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.389,24	-0,60%	13,62%	9.516,43	7.639,00
CAC40	8.319,87	-1,68%	2,09%	8.755,03	7.505,27
ESTX 50 PR	6.424,73	-0,71%	10,94%	6.577,20	5.290,46
XTRA DAX	26.366,68	0,31%	7,66%	26.573,50	21.863,81
S&P 500	7.719,45	0,58%	12,78%	7.816,70	6.316,91
IBEX 35	19.881,60	-0,93%	14,87%	20.356,50	14.646,00
NIKKEI 225	66.131,98	-0,20%	31,37%	72.831,73	41.835,17

