

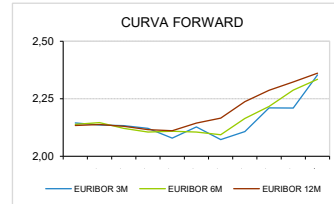
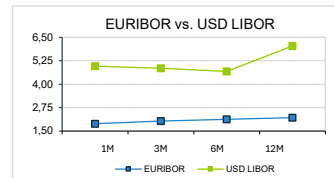
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

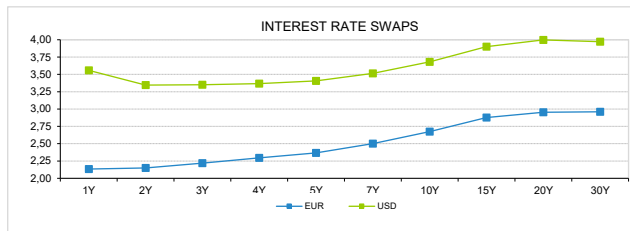
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8920	-1	-3	1M	4,9602	0	-35	3,9770	-0,1000
3M	2,0320	3	2	3M	4,8537	0	-42	3,8778	-0,0355
6M	2,1270	0	3	6M	4,6821	-1	-45	3,7872	0,0300
12M	2,2160	1	1	12M	6,0414	8	31	3,6688	0,1450

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1340	0	4	2,1650	2,5354	2,7980
2Y	2,1498	0	5	2,2619	2,6035	2,8610
3Y	2,2183	0	6	2,3510	2,6680	2,9190
4Y	2,2952	-1	5	2,4280	2,7298	2,9730
5Y	2,3673	-1	5	2,5000	2,7890	3,0241
7Y	2,5003	-1	5	2,6280	2,8930	3,1070
10Y	2,6734	-1	4	2,7915	3,0210	3,1888
15Y	2,8764	0	5	2,9628	3,1171	3,2133
20Y	2,9540	0	7	3,0144	3,1190	3,1792
30Y	2,9604	1	10	2,9990	3,0690	3,1070

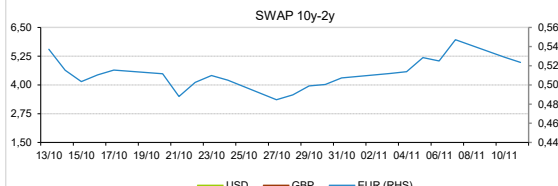
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,00
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,25



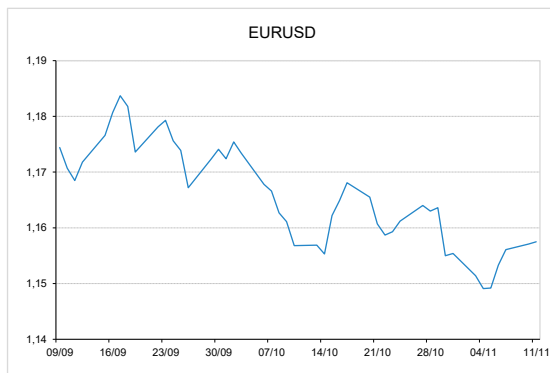
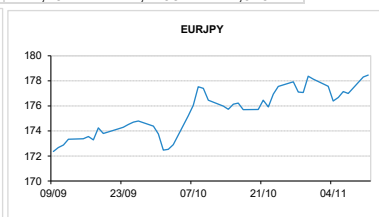
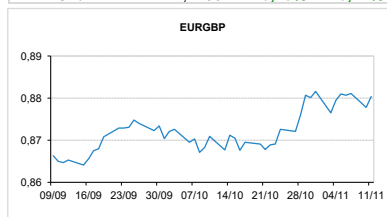
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5582	-4	4	3,1680	3,4295	3,7500
2Y	3,3458	-4	8	3,2150	3,5030	3,8270
3Y	3,3497	0	12	3,2840	3,5830	3,8940
4Y	3,3660	0	12	3,3540	3,6590	3,9570
5Y	3,4050	0	13	3,4280	3,7290	4,0150
7Y	3,5152	0	13	3,5690	3,8540	4,1240
10Y	3,6805	0	13	3,7500	4,0145	4,2330
15Y	3,9005	0	13	3,9560	4,1400	4,2880
20Y	3,9980	0	13	4,0290	4,1550	4,2485
30Y	3,9709	0	12	3,9800	4,0450	4,0800



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,09	1,03	2,81	OT 2Y	1,946	0,00	-3,00
JETFUEL	771,75	-10,50	75,50	OT 5Y	2,357	-0,01	-2,00
DIESEL	748,75	-44,75	83,00	OT 10Y	3,013	-0,01	-3,60
COBRE	10.874,50	79,50	278,00	BUND 10Y	2,639	-0,79	1,00
ZINCO	3.187,55	14,52	158,81	SCHATZ 2Y	2,360	0,00	3,70
OURO	4.114,37	-1,39	4,10	T-NOTE 10Y	4,381	-3,62	1,70
TRIGO	535,00	-0,75	36,50	T-NOTE 2Y	3,790	-3,79	6,00
LICENÇA C02	80,65	0,69	0,97	GILT 10Y	4,779	-8,21	-36,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1575	0,03%	0,05%	1,1632	1,1682	1,1770
EUR/GBP	0,8804	-0,30%	-1,44%	0,8848	0,8886	0,8957
EUR/JPY	178,46	-0,08%	-1,39%	178,45	178,45	178,44
EUR/CHF	0,9271	0,36%	0,36%	0,9220	0,9172	0,9077
EUR/BRL	6,1114	0,29%	3,47%	6,2768	6,4250	6,7349
EUR/PLN	4,2299	0,10%	0,71%	4,2544	4,2758	4,3181


FIXINGS CONTRA USD e EUR

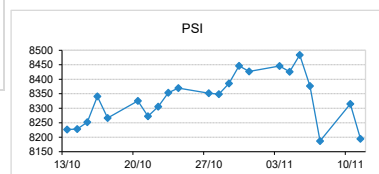
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1575	0,8804	178,46	0,9271	10,9570	7,4673	1,6240	1,77656	6,1114	11,6503
USD	0,8624	-	0,7591	153,99	0,7999	9,4564	6,4405	1,4012	1,5333	5,2763	10,0561

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,860	-0,31	-8,82
BCP	0,794	-0,43	70,82
CORT. AMORIM	6,620	1,07	-17,76
CTT	7,320	-1,48	35,56
EDP	3,721	-6,20	20,38
EDP R	11,530	-3,92	14,84
GALP	17,980	2,36	12,73
IBERSOL	10,300	0,98	37,70
J MARTINS	21,960	0,37	19,02
MOTA ENGIL	5,780	-2,36	98,35
NAVIGATOR	3,046	0,26	-15,15
NOS	3,620	-1,50	10,17
REN	3,365	-1,17	47,59
SEMAPA	17,780	-0,11	25,39
SONAE SGPS	1,428	-0,83	56,24
TEIX. DUARTE	0,684	-4,47	765,82

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	2,36
CORT. AMORI	1,07
IBERSOL	0,98
J MARTINS	0,37
NAVIGATOR	0,26
NOS	-1,50
MOTA ENGIL	-2,36
EDP R	-3,92
TEIX. DUARTE	-4,47
EDP	-6,20



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.194,68	-1,44%	28,50%	8.506,58	6.194,45
CAC40	8.156,23	1,25%	10,51%	8.271,48	6.763,76
ESTX 50 PR	5.725,70	1,08%	16,95%	5.734,28	4.540,22
XTRA DAX	24.088,06	0,53%	20,99%	24.771,34	18.489,91
S&P 500	6.818,16	-0,20%	15,93%	6.920,34	4.835,04
IBEX 35	16.388,80	1,27%	41,34%	16.210,50	11.295,00
NIKKEI 225	50.842,93	-0,14%	27,44%	52.636,87	30.792,74

