

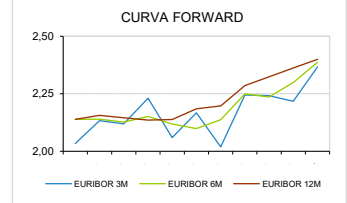
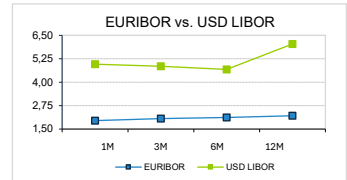
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

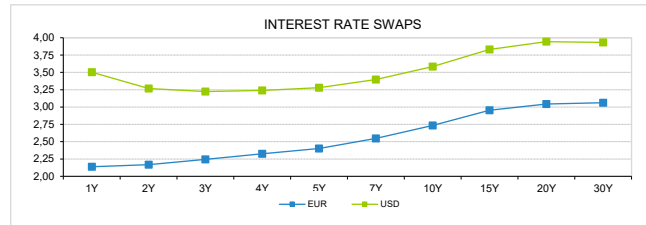
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9510	-1	7	1M	4,9602	0	-35	3,9048	-0,2600
3M	2,0610	-1	-2	3M	4,8537	0	-42	3,8077	-0,0500
6M	2,1150	0	-1	6M	4,6821	-1	-45	3,7238	0,0400
12M	2,2100	0	4	12M	6,0414	8	31	3,6085	0,1400

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1380	0	1	2,1985	2,5832	2,8701
2Y	2,1678	1	4	2,2985	2,6518	2,9390
3Y	2,2435	1	6	2,3910	2,7240	3,0060
4Y	2,3259	1	7	2,4710	2,7933	3,0620
5Y	2,4015	1	8	2,5467	2,8589	3,1139
7Y	2,5459	1	10	2,6880	2,9720	3,2050
10Y	2,7338	1	12	2,8623	3,1090	3,2949
15Y	2,9534	1	15	3,0495	3,2173	3,3275
20Y	3,0433	1	18	3,1110	3,2298	3,3014
30Y	3,0623	1	22	3,1070	3,1840	3,2276

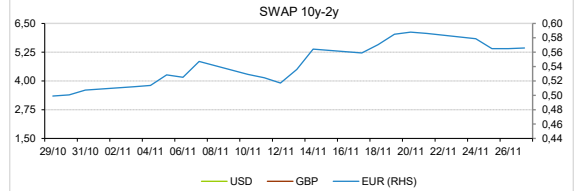
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,00
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,25



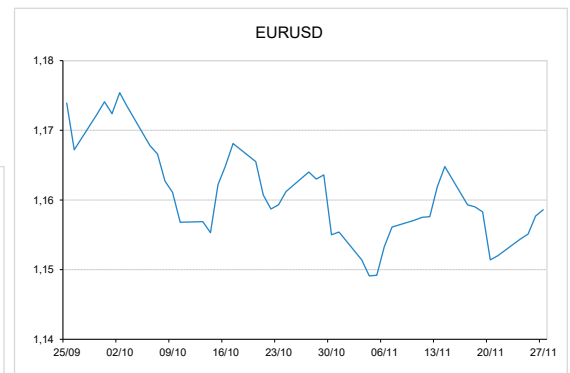
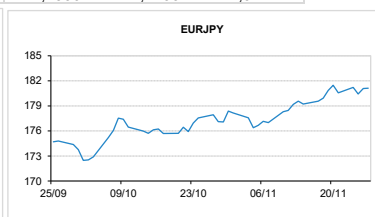
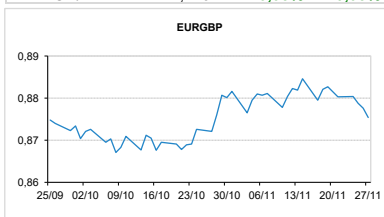
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5029	0	1	3,0230	3,2910	3,6570
2Y	3,2678	0	0	3,0720	3,3680	3,7390
3Y	3,2236	0	-1	3,1430	3,4600	3,8140
4Y	3,2400	0	-1	3,2150	3,5460	3,8840
5Y	3,2797	0	-1	3,2970	3,6250	3,9485
7Y	3,3965	0	1	3,4530	3,7665	4,0700
10Y	3,5830	0	3	3,6555	3,9470	4,1970
15Y	3,8305	0	6	3,8890	4,0945	4,2660
20Y	3,9435	0	8	3,9770	4,1200	4,2330
30Y	3,9335	0	9	3,9430	4,0210	4,0710



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,26	0,13	-1,64	OT 2Y	1,965	0,02	2,10
JETFUEL	716,75	-17,75	-47,75	OT 5Y	2,359	0,02	1,10
DIESEL	689,00	-21,75	-45,75	OT 10Y	3,006	0,01	0,60
COBRE	10.953,00	157,00	12,50	BUND 10Y	2,657	0,20	5,40
ZINCO	3.135,67	92,32	85,63	SCHATZ 2Y	2,387	0,49	4,70
OURO	4.156,15	-6,00	173,94	T-NOTE 10Y	4,316	0,18	-2,10
TRIGO	540,50	1,25	12,50	T-NOTE 2Y	3,670	0,60	1,40
LICENÇA C02	82,31	0,63	4,54	GILT 10Y	5,087	2,58	9,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1586	0,08%	-0,46%	1,1641	1,1690	1,1774
EUR/GBP	0,8754	0,25%	-0,38%	0,8796	0,8834	0,8905
EUR/JPY	181,11	-0,01%	-1,76%	181,10	181,10	181,09
EUR/CHF	0,9335	-0,09%	-0,78%	0,9284	0,9235	0,9139
EUR/BRL	6,1994	-0,25%	0,93%	6,3587	6,5198	6,8223
EUR/PLN	4,2292	0,05%	0,05%	4,2530	4,2733	4,3127


FIXINGS CONTRA USD e EUR

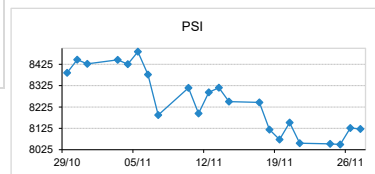
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1586	0,8754	181,11	0,9335	10,9973	7,4690	1,6273	1,77594	6,1994	11,7838
USD	0,8625	-	0,7547	156,29	0,8054	9,4791	6,4419	1,4032	1,5307	5,3490	10,1575

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,560	-0,33	-14,45
BCP	0,823	0,00	77,02
CORT. AMORIM	6,720	-0,44	-16,52
CTT	7,090	0,57	31,30
EDP	3,814	0,32	23,39
EDP R	11,440	-0,26	13,94
GALP	17,330	1,05	8,65
IBERSOL	10,150	-0,98	35,70
J MARTINS	20,940	-0,66	13,50
MOTA ENGIL	4,756	-1,57	63,21
NAVIGATOR	3,052	-0,46	-14,99
NOS	3,700	-0,40	12,61
REN	3,295	-0,45	44,52
SEMAPA	16,760	0,36	18,19
SONAE SGPS	1,488	0,13	62,80
TEIX. DUARTE	0,678	-0,29	758,23

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	1,05
CTT	0,57
SEMAPA	0,36
EDP	0,32
SONAE SGPS	0,13
REN	-0,45
NAVIGATOR	-0,46
J MARTINS	-0,66
IBERSOL	-0,98
MOTA ENGIL	-1,57



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.122,45	-0,05%	27,37%	8.506,58	6.194,45
CAC40	8.099,47	0,04%	9,74%	8.314,23	6.763,76
ESTX 50 PR	5.653,17	-0,04%	15,47%	5.818,07	4.540,22
XTRA DAX	23.767,96	0,18%	19,38%	24.771,34	18.489,91
S&P 500	6.812,61	0,69%	15,83%	6.920,34	4.835,04
IBEX 35	16.361,80	0,00%	41,11%	16.661,50	11.310,50
NIKKEI 225	50.167,10	1,23%	25,75%	52.636,87	30.792,74

