

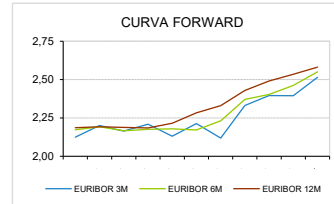
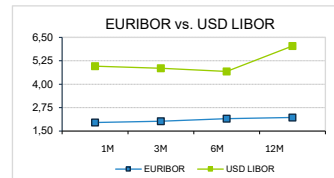
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

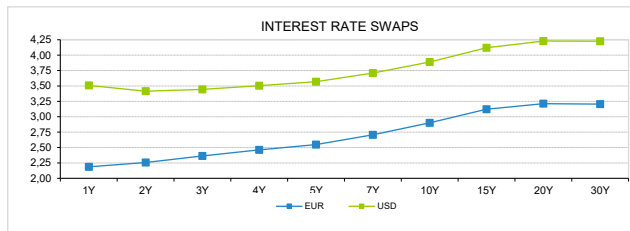
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9560	0	0	1M	4,9602	0	-35	3,7287	-0,0850
3M	2,0290	1	0	3M	4,8537	0	-42	3,7067	-0,0225
6M	2,1610	1	6	6M	4,6821	-1	-45	3,6317	0,0400
12M	2,2250	1	-2	12M	6,0414	8	31	3,5416	0,1250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1866	1	2	2,3290	2,7704	3,0619
2Y	2,2572	1	-1	2,4535	2,8424	3,1363
3Y	2,3620	1	-2	2,5550	2,9160	3,1970
4Y	2,4608	1	-2	2,6440	2,9870	3,2560
5Y	2,5475	1	-2	2,7230	3,0500	3,3076
7Y	2,7050	2	-3	2,8680	3,1650	3,3950
10Y	2,9010	3	-3	3,0450	3,2980	3,4814
15Y	3,1224	3	-3	3,2295	3,4033	3,5125
20Y	3,2121	3	-4	3,2883	3,4062	3,4706
30Y	3,2044	2	-5	3,2530	3,3230	3,3520

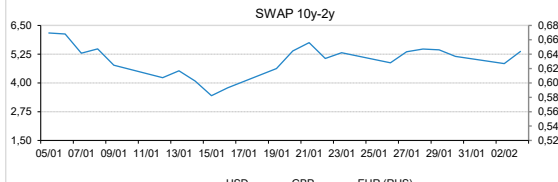
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	3,00



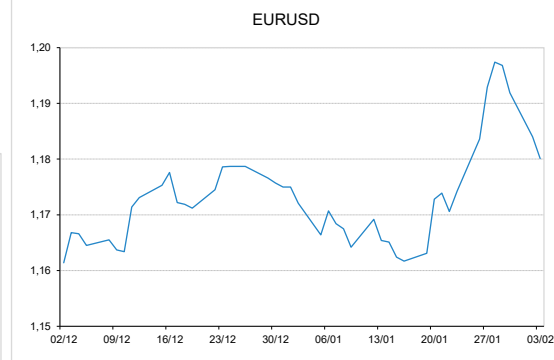
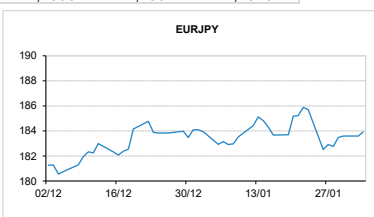
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5082	0	9	3,3180	3,6960	4,0360
2Y	3,4146	1	12	3,4090	3,7790	4,1030
3Y	3,4442	1	13	3,5010	3,8610	4,1630
4Y	3,5036	1	13	3,5870	3,9350	4,2170
5Y	3,5700	1	13	3,6700	4,0000	4,2760
7Y	3,7093	1	12	3,8150	4,1200	4,3800
10Y	3,8895	0	10	3,9950	4,2750	4,4930
15Y	4,1197	0	8	4,2050	4,4070	4,5590
20Y	4,2294	0	7	4,2880	4,4310	4,5320
30Y	4,2276	0	6	4,2570	4,3370	4,3790



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,00	0,70	6,57	OT 2Y	2,142	0,00	3,70
JETFUEL	748,50	-54,25	76,25	OT 5Y	2,633	0,01	11,00
DIESEL	691,00	-60,25	71,75	OT 10Y	3,241	0,02	3,90
COBRE	12.900,00	-266,00	422,00	BUND 10Y	2,786	2,19	-6,10
ZINCO	3.326,15	-75,58	208,61	SCHATZ 2Y	2,456	0,49	-4,20
OURO	4.962,39	301,01	513,24	T-NOTE 10Y	4,908	0,57	7,70
TRIGO	528,25	0,50	21,75	T-NOTE 2Y	5,389	1,45	11,60
LICENÇA C02	81,94	-1,34	-6,37	GILT 10Y	5,170	0,55	-2,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1801	-0,33%	1,17%	1,1851	1,1899	1,1985
EUR/GBP	0,8623	0,41%	0,61%	0,8660	0,8695	0,8763
EUR/JPY	183,92	-0,18%	-0,54%	183,91	183,91	183,90
EUR/CHF	0,9159	0,39%	1,33%	0,9110	0,9060	0,8961
EUR/BRL	6,1754	0,39%	2,67%	6,3263	6,4910	6,7811
EUR/PLN	4,2214	0,04%	-0,20%	4,2390	4,2552	4,2873


FIXINGS CONTRA USD e EUR

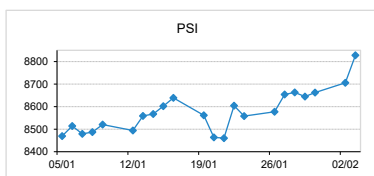
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1801	0,8623	183,92	0,9159	10,5182	7,4683	1,6127	1,6847	6,1754	11,3941
USD	0,8467	-	0,7299	155,73	0,7753	8,8945	6,3234	1,3654	1,4260	5,2189	9,6512

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,420	0,68	-1,78
BCP	0,941	0,51	4,95
CORT. AMORIM	6,780	0,30	2,57
CTT	6,960	1,16	-6,33
EDP	4,341	1,78	10,88
EDP R	13,200	3,45	9,63
GALP	16,945	1,68	15,82
IBERSOL	10,650	0,00	7,58
J MARTINS	20,120	-0,10	-0,69
MOTA ENGIL	4,576	1,33	-7,52
NAVIGATOR	3,226	0,81	2,74
NOS	4,515	2,61	12,45
REN	3,500	1,45	8,86
SEMAPA	22,600	1,57	8,13
SONAE SGPS	1,814	0,78	12,53
TEIX. DUARTE	0,472	-1,67	-25,79

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	3,45
NOS	2,61
EDP	1,78
GALP	1,68
SEMAPA	1,57
J MARTINS	-0,10
TEIX. DUARTE	-1,67



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.828,16	1,40%	6,83%	8.756,46	6.194,45
CAC40	8.179,50	-0,02%	0,37%	8.396,72	6.763,76
ESTX 50 PR	5.995,35	-0,20%	3,52%	6.053,68	4.540,22
XTRA DAX	24.781,32	-0,07%	1,19%	25.507,79	18.489,91
S&P 500	6.934,47	-0,61%	1,29%	7.002,28	4.835,04
IBEX 35	18.119,20	0,02%	4,69%	18.127,70	11.583,00
NIKKEI 225	54.720,66	3,92%	8,70%	54.782,83	30.792,74

