

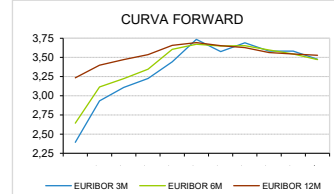
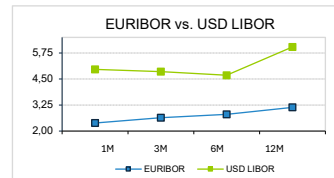
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

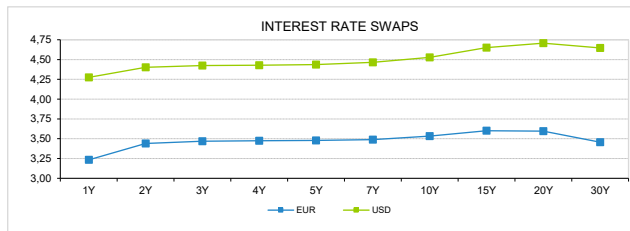
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,3860	2	21	1M	4,9602	0	-35	3,7584	-0,1500
3M	2,6430	2	17	3M	4,8537	0	-42	3,8361	-0,0325
6M	2,8060	1	14	6M	4,6821	-1	-45	4,0155	0,1150
12M	3,1380	0	23	12M	6,0414	8	31	4,3276	0,3250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2331	13	35	3,6565	3,4893	3,5110
2Y	3,4412	16	44	3,5930	3,4928	3,5200
3Y	3,4690	14	45	3,5606	3,4962	3,5490
4Y	3,4748	13	43	3,5441	3,5047	3,5738
5Y	3,4780	12	42	3,5380	3,5250	3,5985
7Y	3,4890	9	38	3,5460	3,5660	3,6424
10Y	3,5331	6	33	3,5882	3,6220	3,6804
15Y	3,6010	3	26	3,6350	3,6430	3,6500
20Y	3,5960	1	22	3,6110	3,5850	3,5595
30Y	3,4568	-2	16	3,4529	3,4012	3,3508

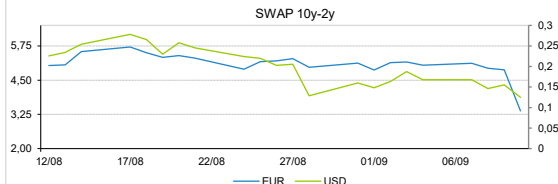
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



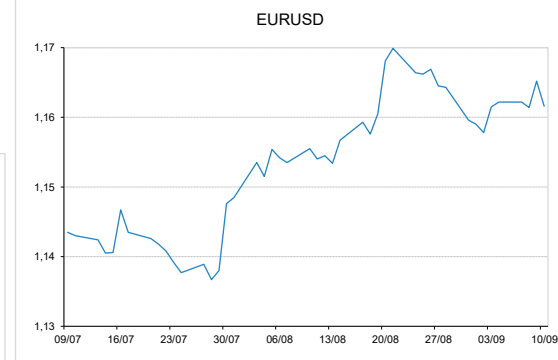
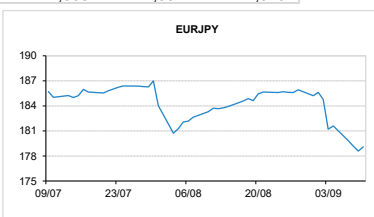
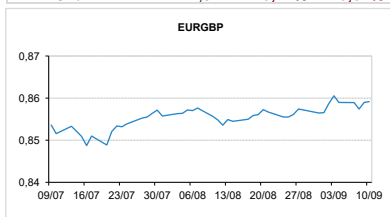
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,2749	9	23	4,5220	4,4455	4,5320
2Y	4,4027	10	31	4,5020	4,4610	4,5570
3Y	4,4249	10	32	4,4840	4,4830	4,5800
4Y	4,4287	10	32	4,4825	4,5060	4,6090
5Y	4,4360	10	30	4,4910	4,5290	4,6540
7Y	4,4640	9	27	4,5210	4,5920	4,7380
10Y	4,5276	7	23	4,5990	4,6960	4,8180
15Y	4,6501	6	19	4,7140	4,7870	4,8610
20Y	4,7069	6	16	4,7490	4,7820	4,8190
30Y	4,6475	5	14	4,6700	4,6610	4,6520



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	106,20	4,99	20,31	OT 2Y	3,231	0,17	46,80
JETFUEL	1.513,75	38,25	308,00	OT 5Y	3,460	0,12	44,40
DIESEL	1.461,25	20,00	250,50	OT 10Y	3,880	0,09	38,20
COBRE	14.812,00	59,00	691,50	BUND 10Y	3,516	7,46	35,20
ZINCO	4.195,72	52,18	482,47	SCHATZ 2Y	3,566	15,75	41,30
OURO	4.369,47	-29,36	-21,48	T-NOTE 10Y	5,162	7,36	21,60
TRIGO	734,00	5,25	74,75	T-NOTE 2Y	4,796	10,40	29,70
LICENÇA C02	85,80	0,23	3,53	GILT 10Y	6,133	14,45	43,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1616	-0,31%	0,53%	1,1656	1,1694	1,1765
EUR/GBP	0,85915	-0,02%	-0,41%	0,86201	0,86511	0,87158
EUR/JPY	179,090	-0,28%	2,36%	179,083	179,076	179,061
EUR/CHF	0,9434	-0,10%	-0,85%	0,9369	0,9298	0,9156
EUR/BRL	5,9295	0,23%	-0,51%	6,0611	6,1868	6,4540
EUR/PLN	4,3242	-0,24%	-0,52%	4,3384	4,3517	4,3797


FIXINGS CONTRA USD e EUR

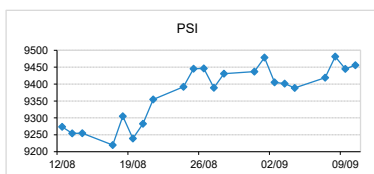
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1616	0,8592	179,09	0,9434	11,2309	7,4746	1,6060	1,62181	5,9295	10,7797
USD	0,8600	-	0,7393	153,941	0,8114	9,6582	6,4281	1,3819	1,3951	5,0877	9,2809

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,700	-0,32	4,44
BCP	1,163	0,22	29,77
CORT. AMORIM	7,010	0,43	6,05
CTT	6,285	0,00	-15,41
EDP	4,785	1,29	22,22
EDP R	13,120	-0,15	8,97
GALP	21,470	0,37	46,75
IBERSOL	9,980	0,20	0,81
J MARTINS	17,790	-2,20	-12,19
MOTA ENGIL	4,900	-0,08	-0,97
NAVIGATOR	3,244	-0,18	3,31
NOS	5,115	4,47	29,90
REN	3,485	-0,29	8,40
SEMAPA	20,650	-0,24	-1,20
SONAE SGPS	1,988	-1,09	23,33
TEIX. DUARTE	0,485	0,41	-23,74

MAIORES GANHOS/PERDAS

Título	Variação %
NOS	4,47
EDP	1,29
CORT. AMORI	0,43
TEIX. DUARTE	0,41
GALP	0,37
SEMAPA	-0,24
REN	-0,29
ALTRI	-0,32
SONAE SGPS	-1,09
J MARTINS	-2,20



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.455,72	0,11%	14,43%	9.550,72	7.639,48
CAC40	8.116,76	-0,49%	-0,40%	8.755,03	7.505,27
ESTX 50 PR	6.268,97	-0,67%	8,25%	6.577,20	5.354,56
XTRA DAX	25.361,15	-0,84%	3,56%	26.618,74	21.863,81
S&P 500	7.612,37	-0,32%	11,19%	7.816,70	6.316,91
IBEX 35	19.659,80	-0,18%	13,59%	20.356,50	15.052,00
NIKKEI 225	65.270,95	0,20%	29,66%	72.831,73	43.870,54

