

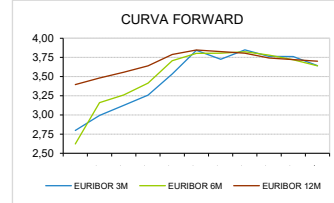
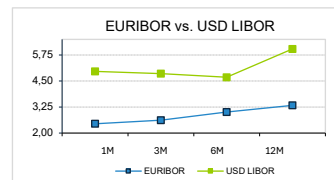
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

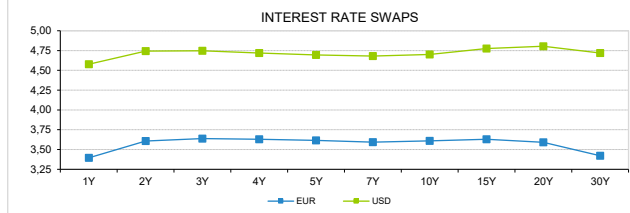
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4460	-1	23	1M	4,9602	0	-35	3,7387	-0,0700
3M	2,6220	1	10	3M	4,8537	0	-42	3,8677	-0,0012
6M	3,0130	1	25	6M	4,6821	-1	-45	4,0657	0,1550
12M	3,3310	0	33	12M	6,0414	8	31	4,4219	0,4100

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,3947	6	41	3,8306	3,6005	3,5310
2Y	3,6075	12	53	3,7670	3,5800	3,5400
3Y	3,6382	15	54	3,7130	3,5600	3,5610
4Y	3,6300	15	52	3,6750	3,5568	3,5850
5Y	3,6146	15	49	3,6470	3,5672	3,6043
7Y	3,5941	13	42	3,6290	3,5953	3,6310
10Y	3,6100	11	34	3,6433	3,6229	3,6397
15Y	3,6300	9	23	3,6468	3,6062	3,5798
20Y	3,5910	7	15	3,5900	3,5251	3,4717
30Y	3,4208	4	6	3,4040	3,3220	3,2492

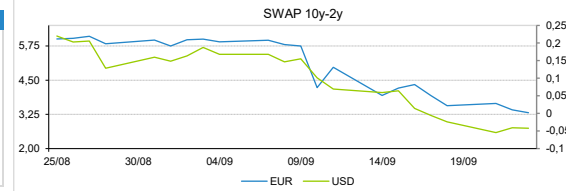
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,00
Reino Unido	3,75
Japão	1,25
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,35
Índia	3,00



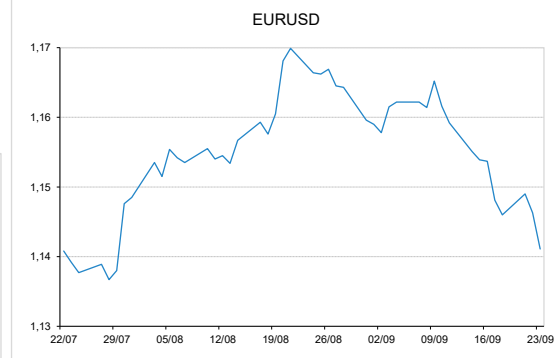
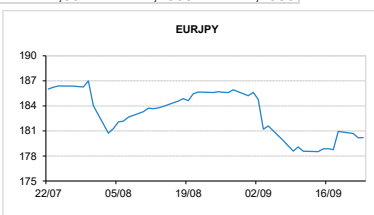
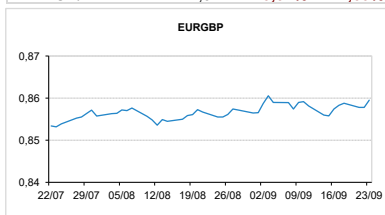
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,5772	8	55	4,9050	4,6280	4,6260
2Y	4,7421	12	65	4,8370	4,6140	4,6380
3Y	4,7468	13	65	4,7710	4,6180	4,6580
4Y	4,7179	13	61	4,7310	4,6260	4,6790
5Y	4,6953	12	56	4,7120	4,6395	4,7060
7Y	4,6805	12	48	4,7030	4,6770	4,7610
10Y	4,7001	11	39	4,7340	4,7460	4,8300
15Y	4,7752	10	29	4,8040	4,8140	4,8610
20Y	4,8043	9	24	4,8210	4,8040	4,8140
30Y	4,7180	8	18	4,7160	4,6670	4,6360



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	102,94	3,69	10,27	OT 2Y	3,341	0,11	48,30
JETFUEL	1.535,00	-4,25	189,25	OT 5Y	3,589	0,13	45,90
DIESEL	1.463,50	-16,50	94,00	OT 10Y	3,949	0,12	34,50
COBRE	14.783,00	87,50	533,00	BUND 10Y	3,572	10,59	30,70
ZINCO	3.965,99	-35,72	123,15	SCHATZ 2Y	3,670	11,72	44,10
OURO	4.280,61	-80,11	-371,61	T-NOTE 10Y	5,314	9,22	36,40
TRIGO	702,50	-14,75	3,25	T-NOTE 2Y	5,104	10,27	59,90
LICENÇA C02	85,75	-0,98	3,14	GILT 10Y	6,064	15,68	22,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1411	-0,45%	-2,17%	1,1456	1,1498	1,1584
EUR/GBP	0,8595	-0,20%	-0,47%	0,86245	0,86530	0,87156
EUR/JPY	180,200	-0,02%	3,00%	180,193	180,186	180,171
EUR/CHF	0,9399	-0,04%	-0,42%	0,9332	0,9265	0,9124
EUR/BRL	5,8631	-0,42%	2,51%	5,9891	6,1140	6,3732
EUR/PLN	4,3771	-0,64%	-1,60%	4,3921	4,4063	4,4386


FIXINGS CONTRA USD e EUR

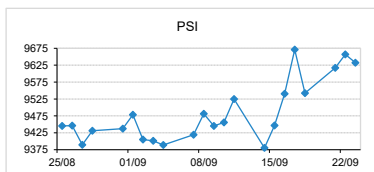
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1411	0,8595	180,20	0,9399	11,2943	7,4759	1,6061	1,61929	5,8631	10,8133
USD	0,8771	-	0,754	158,184	0,8242	9,8964	6,5571	1,4095	1,4190	5,1467	9,4789

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,740	0,00	5,33
BCP	1,187	1,63	32,39
CORT. AMORIM	7,060	0,71	6,81
CTT	6,310	0,16	-15,07
EDP	4,764	-1,87	21,69
EDP R	12,990	-1,74	7,89
GALP	22,450	2,79	53,45
IBERSOL	9,990	-0,50	0,91
J MARTINS	17,970	-1,80	-11,30
MOTA ENGL	5,260	2,24	6,31
NAVIGATOR	3,268	0,31	4,08
NOS	5,400	-1,37	37,13
REN	3,520	-1,12	9,49
SEMAPA	20,750	-0,72	-0,72
SONAE SGPS	2,085	-1,42	29,34
TEIX. DUARTE	0,484	0,00	-23,98

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	2,79
MOTA ENGL	2,24
BCP	1,63
CORT. AMORI	0,71
NAVIGATOR	0,31
NOS	-1,37
SONAE SGPS	-1,42
EDP R	-1,74
J MARTINS	-1,80
EDP	-1,87



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.632,44	-0,25%	16,56%	9.689,68	7.780,03
CAC40	8.123,41	-0,39%	-0,32%	8.755,03	7.505,27
ESTX 50 PR	6.299,82	-0,39%	8,78%	6.577,20	5.376,81
XTRA DAX	25.410,63	-0,66%	3,76%	26.618,74	21.863,81
S&P 500	7.719,67	-0,58%	12,76%	7.816,70	6.316,91
IBEX 35	19.632,20	-0,62%	13,43%	20.356,50	15.078,30
NIKKEI 225	65.018,95	1,38%	29,16%	72.831,73	44.357,65

