

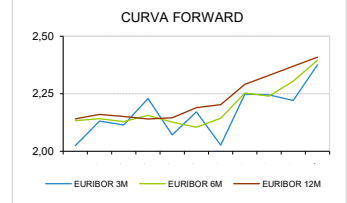
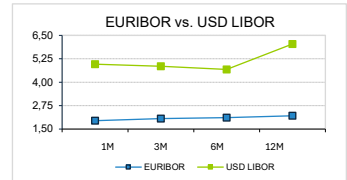
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

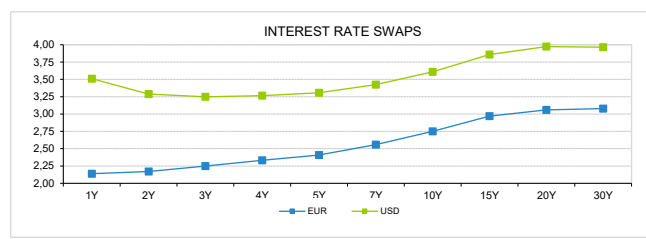
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9460	-1	5	1M	4,9602	0	-35	3,8979	-0,3300
3M	2,0600	0	-1	3M	4,8537	0	-42	3,7948	-0,0800
6M	2,1100	-1	-2	6M	4,6821	-1	-45	3,7119	0,0300
12M	2,2090	0	1	12M	6,0414	8	31	3,5978	0,1250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1388	0	1	2,2043	2,5935	2,8930
2Y	2,1710	0	4	2,3059	2,6658	2,9640
3Y	2,2485	1	6	2,3990	2,7400	3,0290
4Y	2,3320	1	7	2,4800	2,8114	3,0870
5Y	2,4090	1	8	2,5580	2,8780	3,1410
7Y	2,5579	1	10	2,7030	2,9940	3,2270
10Y	2,7499	2	13	2,8814	3,1290	3,3149
15Y	2,9692	2	16	3,0662	3,2373	3,3496
20Y	3,0603	2	19	3,1298	3,2500	3,3239
30Y	3,0791	2	23	3,1250	3,2040	3,2490

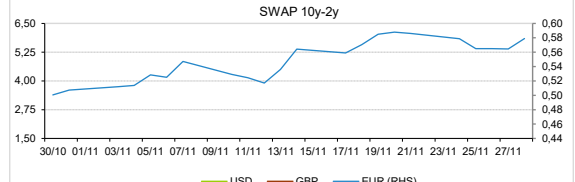
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,00
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,25



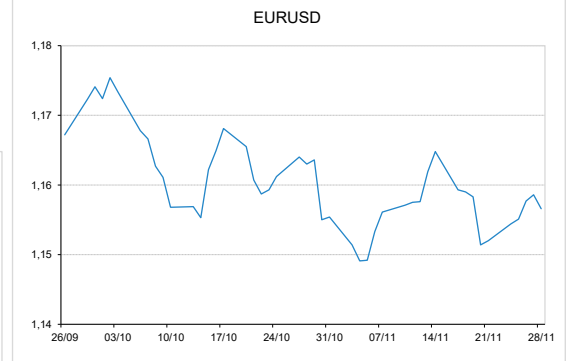
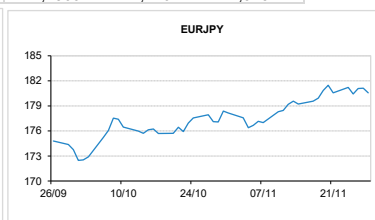
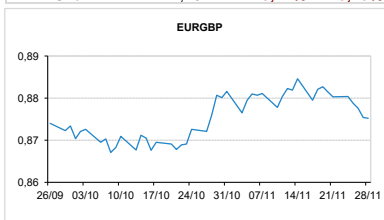
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5102	1	2	3,0610	3,3180	3,6870
2Y	3,2894	2	2	3,1100	3,3950	3,7660
3Y	3,2487	3	2	3,1770	3,4890	3,8380
4Y	3,2661	3	2	3,2470	3,5750	3,9050
5Y	3,3065	3	2	3,3290	3,6520	3,9715
7Y	3,4237	3	4	3,4820	3,7910	4,0960
10Y	3,6102	3	6	3,6830	3,9760	4,2280
15Y	3,8595	3	10	3,9210	4,1280	4,3010
20Y	3,9734	3	12	4,0110	4,1540	4,2680
30Y	3,9653	3	14	3,9755	4,0540	4,1050



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,40	0,06	-0,43	OT 2Y	1,960	0,00	2,40
JETFUEL	716,75	-17,75	-47,75	OT 5Y	2,354	0,00	1,70
DIESEL	702,25	13,25	-51,50	OT 10Y	3,004	0,00	1,70
COBRE	10.930,00	-35,50	-89,50	BUND 10Y	2,670	1,57	6,70
ZINCO	3.098,08	-37,59	14,82	SCHATZ 2Y	2,387	0,49	5,10
OURO	4.205,34	47,73	253,20	T-NOTE 10Y	4,336	2,16	-6,60
TRIGO	539,00	-1,50	-6,75	T-NOTE 2Y	3,682	1,79	-5,80
LICENÇA C02	83,09	0,88	4,77	GILT 10Y	5,071	-2,44	8,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1566	-0,17%	-0,55%	1,1620	1,1670	1,1754
EUR/GBP	0,8752	0,02%	0,09%	0,8793	0,8832	0,8903
EUR/JPY	180,57	0,30%	-1,92%	180,56	180,56	180,55
EUR/CHF	0,9321	0,14%	-0,82%	0,9270	0,9221	0,9125
EUR/BRL	6,1963	0,18%	0,78%	6,3514	6,5157	6,8222
EUR/PLN	4,2341	-0,12%	-0,10%	4,2569	4,2767	4,3151


FIXINGS CONTRA USD e EUR

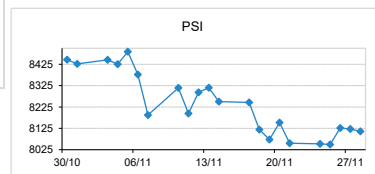
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1566	0,8752	180,57	0,9321	10,9501	7,4686	1,6209	1,77062	6,1963	11,7351
USD	0,8619	-	0,755	156,055	0,8033	9,4382	6,4372	1,3942	1,5253	5,3432	10,1160

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,560	0,00	-14,45
BCP	0,821	-0,15	76,76
CORT. AMORIM	6,730	0,15	-16,40
CTT	7,050	-0,56	30,56
EDP	3,846	0,84	24,43
EDP R	11,470	0,26	14,24
GALP	17,365	0,20	8,87
IBERSOL	10,050	-0,99	34,36
J MARTINS	20,440	-2,39	10,79
MOTA ENGIL	4,746	-0,21	62,87
NAVIGATOR	3,040	-0,39	-15,32
NOS	3,685	-0,41	12,15
REN	3,315	0,61	45,39
SEMAPA	16,860	0,60	18,90
SONAE SGPS	1,484	-0,27	62,36
TEIX. DUARTE	0,676	-0,29	755,70

MAIORES GANHOS/PERDAS

Título	Variação %
EDP	0,84
REN	0,61
SEMAPA	0,60
EDP R	0,26
GALP	0,20
NAVIGATOR	-0,39
NOS	-0,41
CTT	-0,56
IBERSOL	-0,99
J MARTINS	-2,39



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.110,74	-0,14%	27,18%	8.506,58	6.194,45
CAC40	8.122,71	0,29%	10,05%	8.314,23	6.763,76
ESTX 50 PR	5.668,17	0,27%	15,77%	5.818,07	4.540,22
XTRA DAX	23.836,79	0,29%	19,73%	24.771,34	18.489,91
S&P 500	6.839,45	0,39%	16,28%	6.920,34	4.835,04
IBEX 35	16.371,60	0,06%	41,20%	16.661,50	11.310,50
NIKKEI 225	50.253,91	0,17%	25,97%	52.636,87	30.792,74

