

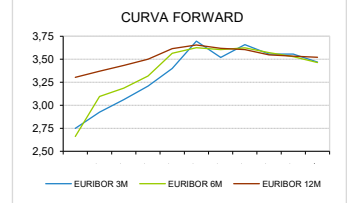
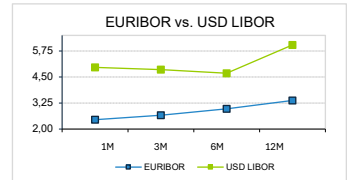
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

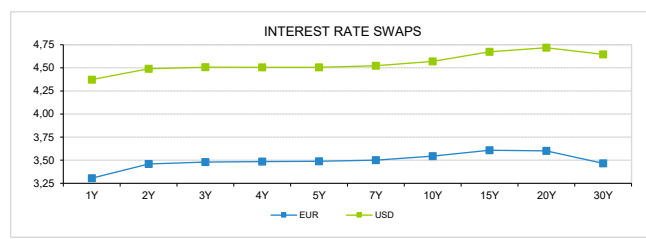
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4500	-1	24	1M	4,9602	0	-35	3,7577	-0,1000
3M	2,6610	-2	15	3M	4,8537	0	-42	3,8722	-0,0150
6M	2,9730	3	30	6M	4,6821	-1	-45	4,0835	0,1150
12M	3,3740	5	44	12M	6,0414	8	31	4,4461	0,3500

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,3053	-1	40	3,6200	3,5030	3,5200
2Y	3,4600	-3	46	3,5733	3,5010	3,5395
3Y	3,4802	-4	45	3,5499	3,5070	3,5630
4Y	3,4860	-3	44	3,5390	3,5200	3,5880
5Y	3,4880	-3	41	3,5340	3,5365	3,6115
7Y	3,5016	-3	37	3,5480	3,5780	3,6530
10Y	3,5450	-2	30	3,5917	3,6290	3,6845
15Y	3,6080	-1	22	3,6390	3,6479	3,6546
20Y	3,6020	-1	17	3,6129	3,5896	3,5633
30Y	3,4662	1	10	3,4610	3,4070	3,3550

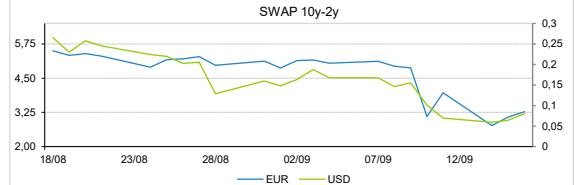
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



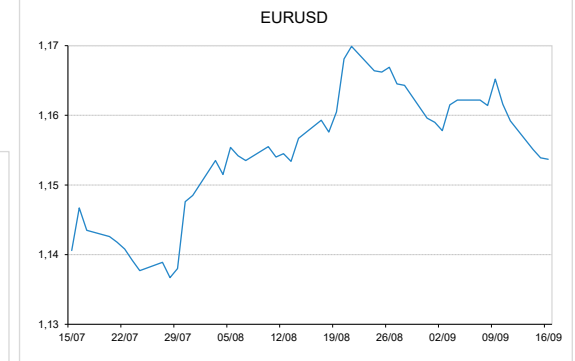
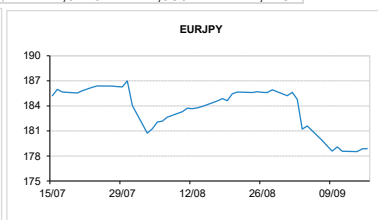
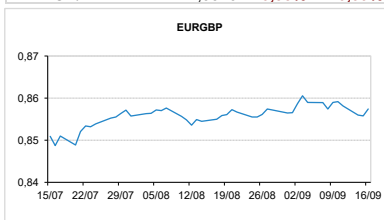
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,3730	-3	40	4,6140	4,4990	4,5450
2Y	4,4904	-5	46	4,5810	4,5000	4,5660
3Y	4,5078	-6	45	4,5550	4,5140	4,5920
4Y	4,5056	-5	43	4,5420	4,5320	4,6190
5Y	4,5060	-5	40	4,5430	4,5530	4,6460
7Y	4,5221	-4	34	4,5620	4,5990	4,7040
10Y	4,5705	-4	26	4,6150	4,6770	4,7790
15Y	4,6736	-3	17	4,7070	4,7550	4,8130
20Y	4,7180	-3	12	4,7330	4,7470	4,7700
30Y	4,6457	-2	7	4,6460	4,6210	4,5995



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	105,72	-3,03	19,15	OT 2Y	3,220	-0,04	42,90
JETFUEL	1,714,25	117,25	415,00	OT 5Y	3,453	-0,04	38,90
DIESEL	1,625,50	93,50	338,00	OT 10Y	3,867	-0,04	30,80
COBRE	14,114,50	82,50	-76,50	BUND 10Y	3,526	-3,22	29,70
ZINCO	3,884,59	34,97	120,28	SCHATZ 2Y	3,561	-3,31	41,00
OURO	4,351,44	59,29	-64,55	T-NOTE 10Y	5,197	-3,32	24,30
TRIGO	725,75	-2,75	36,25	T-NOTE 2Y	4,874	-4,71	41,10
LICENÇA C02	84,81	-0,80	3,02	GILT 10Y	6,028	-13,00	19,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1537	-0,02%	-0,48%	1,1579	1,1620	1,1699
EUR/GBP	0,8574	-0,19%	-0,28%	0,86025	0,86323	0,86948
EUR/JPY	178,880	-0,01%	3,19%	178,873	178,867	178,852
EUR/CHF	0,9451	-0,01%	-0,65%	0,9386	0,9316	0,9173
EUR/BRL	5,9358	0,18%	1,47%	6,0677	6,1922	6,4618
EUR/PLN	4,3573	-0,35%	-0,99%	4,3719	4,3864	4,4181


FIXINGS CONTRA USD e EUR

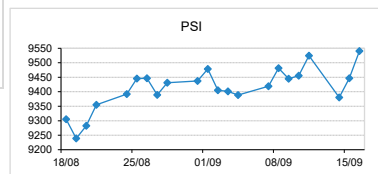
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1537	0,8574	178,88	0,9451	11,2814	7,4755	1,6077	1,61763	5,9358	10,7951
USD	0,8668	-	0,7433	155,144	0,8190	9,7818	6,4796	1,3937	1,4025	5,1515	9,3495

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,685	-0,53	4,11
BOP	1,188	0,55	32,50
CURT. AMORIM	7,010	-0,71	6,05
CTT	6,360	0,95	-14,40
EDP	4,750	2,15	21,33
EDP R	12,520	1,95	3,99
GALP	21,880	-0,41	49,56
IBERSOL	10,200	0,00	3,03
J MARTINS	17,890	0,56	-11,70
MOTA ENGL	4,922	0,53	-0,53
NAVIGATOR	3,234	-0,19	2,99
NOS	5,410	2,17	37,39
REN	3,515	0,86	9,33
SEMAPA	20,700	0,49	-0,96
SONAE SGPS	2,085	2,21	29,34
TEIX. DUARTE	0,484	0,10	-23,98

MAIORES GANHOS/PERDAS

Título	Variação %
SONAE SGPS	2,21
NOS	2,17
EDP	2,15
EDP R	1,95
CTT	0,95
NAVIGATOR	-0,19
GALP	-0,41
ALTRI	-0,53
CURT. AMORI	-0,71



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.540,66	1,00%	15,45%	9.550,72	7.671,74
CAC40	8.140,59	0,62%	-0,11%	8.755,03	7.505,27
ESTX 50 PR	6.266,50	0,48%	8,20%	6.577,20	5.361,11
XTRA DAX	25.537,75	0,53%	4,28%	26.618,74	21.863,81
S&P 500	7.615,84	0,40%	11,26%	7.816,70	6.316,91
IBEX 35	19.635,80	0,41%	13,45%	20.356,50	15.052,00
NIKKEI 225	63.923,00	0,69%	26,98%	72.831,73	44.357,65

