

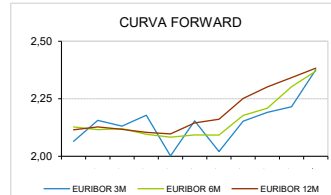
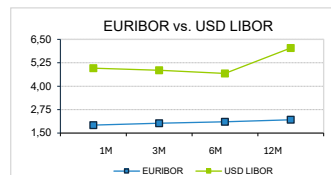
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

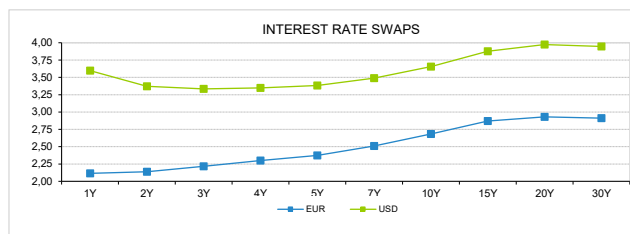
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9260	1	3	1M	4,9602	0	-35	3,9727	-0,0750
3M	2,0250	1	0	3M	4,8537	0	-42	3,9664	-0,0276
6M	2,1040	0	0	6M	4,6821	-1	-45	3,9287	0,0350
12M	2,2090	-1	4	12M	6,0414	8	31	3,8559	0,1500

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1151	0	3	2,1605	2,5573	2,8175
2Y	2,1376	1	6	2,2705	2,6265	2,8804
3Y	2,2173	2	7	2,3650	2,6860	2,9395
4Y	2,2998	2	8	2,4430	2,7495	2,9913
5Y	2,3748	2	8	2,5153	2,8088	3,0370
7Y	2,5101	2	7	2,6450	2,9100	3,1110
10Y	2,6838	2	6	2,8040	3,0247	3,1766
15Y	2,8707	2	4	2,9550	3,0972	3,1771
20Y	2,9305	2	3	2,9873	3,0791	3,1235
30Y	2,9107	2	2	2,9470	3,0070	3,0338

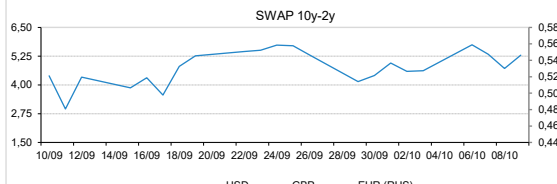
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,25
Reino Unido	4,00
Japão	0,50
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,50



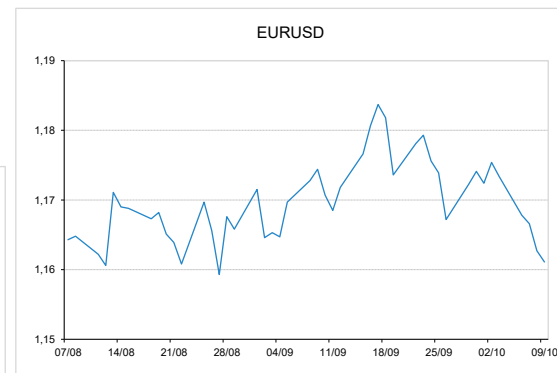
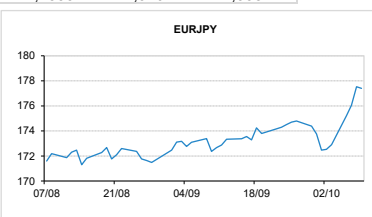
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5967	0	-5	3,1330	3,3920	3,7150
2Y	3,3710	1	5	3,1940	3,4660	3,7890
3Y	3,3343	1	11	3,2570	3,5460	3,8580
4Y	3,3487	1	13	3,3250	3,6220	3,9190
5Y	3,3835	1	13	3,3970	3,6920	3,9820
7Y	3,4885	1	12	3,5360	3,8200	4,0930
10Y	3,6552	1	9	3,7190	3,9830	4,2050
15Y	3,8769	1	7	3,9280	4,1110	4,2610
20Y	3,9741	1	6	4,0015	4,1260	4,2210
30Y	3,9474	1	4	3,9520	4,0145	4,0500



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,91	-0,34	-0,20	OT 2Y	2,004	0,00	5,80
JETFUEL	721,75	11,25	8,75	OT 5Y	2,418	0,02	2,90
DIESEL	686,50	7,00	-22,75	OT 10Y	3,098	0,02	1,60
COBRE	10.701,00	-92,00	754,00	BUND 10Y	2,693	2,46	3,70
ZINCO	3.050,19	-45,87	169,88	SCHATZ 2Y	2,363	1,23	5,50
OURO	4.013,69	-28,34	387,06	T-NOTE 10Y	4,435	0,91	9,40
TRIGO	510,50	3,25	-9,75	T-NOTE 2Y	3,802	1,40	11,00
LICENÇA C02	79,22	0,21	2,32	GILT 10Y	5,236	4,40	12,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1611	-0,14%	-1,13%	1,1670	1,1720	1,1811
EUR/GBP	0,8683	-0,14%	-0,23%	0,8728	0,8771	0,8855
EUR/JPY	177,4	0,07%	-2,84%	177,39	177,39	177,38
EUR/CHF	0,9314	0,13%	0,26%	0,9263	0,9215	0,9120
EUR/BRL	6,2011	0,23%	2,69%	6,3670	6,5308	6,8636
EUR/PLN	4,2576	-0,08%	-0,24%	4,2855	4,3102	4,3582


FIXINGS CONTRA USD e EUR

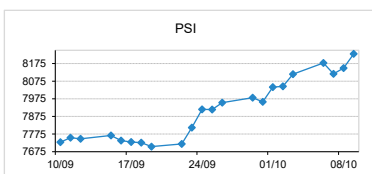
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1611	0,8683	177,40	0,9314	11,0385	7,4668	1,6189	1,76334	6,2011	11,6416
USD	0,8633	-	0,7501	152,995	0,8044	9,5185	6,4460	1,4000	1,5232	5,3635	10,0502

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	5,000	1,32	-6,19
BCP	0,759	0,69	63,33
CORT. AMORIM	7,190	-0,14	-10,68
CTT	7,090	0,42	31,30
EDP	4,205	1,40	36,04
EDP R	12,910	2,87	28,59
GALP	16,650	0,70	4,39
IBERSOL	10,100	-0,49	35,03
J MARTINS	20,660	-0,67	11,98
MOTA ENGIL	5,760	2,04	97,67
NAVIGATOR	3,164	0,76	-11,87
NOS	3,775	0,13	14,89
REN	3,065	0,16	34,43
SEMAPA	18,680	2,08	31,73
SONAE SGPS	1,376	0,73	50,55
TEIX. DUARTE	0,578	5,09	631,65

MAIORES GANHOS/PERDAS

Título	Variação %
TEIX. DUARTE	5,09
EDP R	2,87
SEMAPA	2,08
MOTA ENGIL	2,04
EDP	1,40
CORT. AMORI	-0,14
IBERSOL	-0,49
J MARTINS	-0,67



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.229,95	0,99%	29,05%	8.198,35	6.194,45
CAC40	8.041,36	-0,23%	8,95%	8.257,88	6.763,76
ESTX 50 PR	5.625,56	-0,43%	14,90%	5.674,55	4.540,22
XTRA DAX	24.611,25	0,06%	23,62%	24.639,10	18.489,91
S&P 500	6.727,24	-0,38%	14,39%	6.755,64	4.835,04
IBEX 35	15.584,80	-0,60%	34,41%	15.732,70	11.295,00
NIKKEI 225	48.580,44	1,77%	21,77%	48.597,08	30.792,74

