

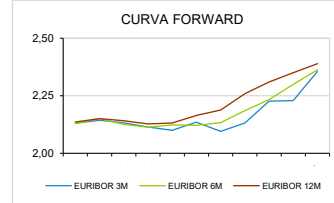
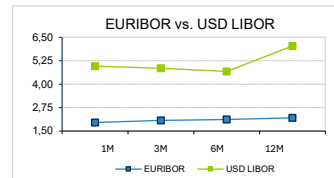
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

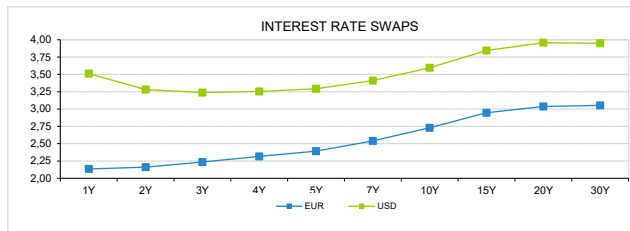
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9600	3	10	1M	4,9602	0	-35	3,9070	-0,1000
3M	2,0690	0	0	3M	4,8537	0	-42	3,8098	-0,0637
6M	2,1170	0	1	6M	4,6821	-1	-45	3,7252	0,0400
12M	2,2060	0	5	12M	6,0414	8	31	3,6178	0,1200

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1353	0	1	2,1887	2,5702	2,8690
2Y	2,1618	0	4	2,2883	2,6413	2,9399
3Y	2,2358	0	5	2,3800	2,7140	3,0020
4Y	2,3170	0	6	2,4600	2,7868	3,0610
5Y	2,3928	0	7	2,5388	2,8520	3,1136
7Y	2,5390	0	9	2,6810	2,9670	3,2020
10Y	2,7293	0	12	2,8585	3,1040	3,2890
15Y	2,9473	1	15	3,0426	3,2099	3,3204
20Y	3,0355	1	17	3,1034	3,2207	3,2939
30Y	3,0533	1	21	3,0980	3,1750	3,2170

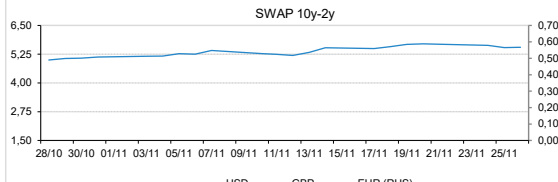
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,00
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,25



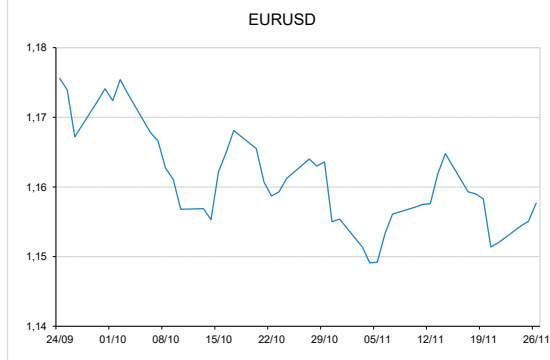
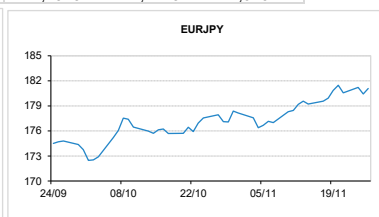
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5131	1	2	3,0390	3,2960	3,6590
2Y	3,2825	2	2	3,0925	3,3800	3,7430
3Y	3,2382	2	1	3,1580	3,4690	3,8210
4Y	3,2542	2	1	3,2310	3,5540	3,8960
5Y	3,2938	2	1	3,3110	3,6340	3,9630
7Y	3,4103	2	2	3,4660	3,7800	4,0870
10Y	3,5965	2	4	3,6710	3,9620	4,2100
15Y	3,8447	1	7	3,9030	4,1080	4,2805
20Y	3,9575	1	9	3,9920	4,1350	4,2480
30Y	3,9483	1	11	3,9620	4,0390	4,0900



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	62,42	-0,06	-2,78	OT 2Y	1,949	-0,01	1,00
JETFUEL	716,75	-17,75	-47,75	OT 5Y	2,343	-0,01	0,20
DIESEL	710,75	-28,00	-24,00	OT 10Y	2,997	-0,01	0,40
COBRE	10.832,50	45,00	-144,50	BUND 10Y	2,650	0,29	4,70
ZINCO	3.043,35	-7,56	-6,69	SCHATZ 2Y	2,380	0,49	3,90
OURO	4.166,76	36,07	184,55	T-NOTE 10Y	4,316	0,90	-1,60
TRIGO	544,25	5,00	16,25	T-NOTE 2Y	3,770	2,59	4,60
LICENÇA C02	81,55	-0,32	3,23	GILT 10Y	5,039	-9,50	3,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1577	0,23%	-0,54%	1,1632	1,1682	1,1768
EUR/GBP	0,8776	0,14%	-0,63%	0,8818	0,8856	0,8928
EUR/JPY	181,09	-0,37%	-1,75%	181,08	181,08	181,07
EUR/CHF	0,9330	0,15%	-0,72%	0,9279	0,9230	0,9133
EUR/BRL	6,2013	0,44%	0,89%	6,3615	6,5232	6,8281
EUR/PLN	4,2316	-0,23%	-0,01%	4,2548	4,2748	4,3151


FIXINGS CONTRA USD e EUR

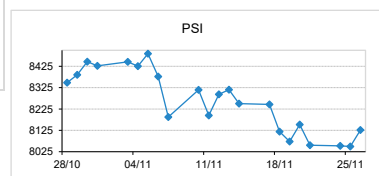
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1577	0,8776	181,09	0,9330	11,0066	7,4686	1,6288	1,77945	6,2013	11,8226
USD	0,8630	-	0,7561	156,48	0,8059	9,5113	6,4457	1,4058	1,5368	5,3540	10,2139

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,575	1,89	-14,17
BCP	0,823	1,83	77,02
CORT. AMORIM	6,750	1,96	-16,15
CTT	7,050	-0,28	30,56
EDP	3,802	0,85	23,00
EDP R	11,470	1,24	14,24
GALP	17,150	1,24	7,52
IBERSOL	10,250	0,49	37,03
J MARTINS	21,080	-1,13	14,25
MOTA ENGL	4,832	-0,49	65,82
NAVIGATOR	3,066	2,61	-14,60
NOS	3,715	0,13	13,06
REN	3,310	1,07	45,18
SEMAPA	16,700	0,72	17,77
SONAE SGPS	1,486	1,64	62,58
TEIX. DUARTE	0,680	1,49	760,76

MAIORES GANHOS/PERDAS

Título	Variação %
NAVIGATOR	2,61
CORT. AMORIM	1,96
ALTRI	1,89
BCP	1,83
SONAE SGPS	1,64
CTT	-0,28
MOTA ENGL	-0,49
J MARTINS	-1,13



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.126,36	0,95%	27,43%	8.506,58	6.194,45
CAC40	8.096,43	0,88%	9,70%	8.314,23	6.763,76
ESTX 50 PR	5.655,58	1,47%	15,51%	5.818,07	4.540,22
XTRA DAX	23.726,22	1,11%	19,17%	24.771,34	18.489,91
S&P 500	6.824,73	0,87%	16,03%	6.920,34	4.835,04
IBEX 35	16.361,10	1,36%	41,10%	16.661,50	11.310,50
NIKKEI 225	49.559,07	1,85%	24,23%	52.636,87	30.792,74

