

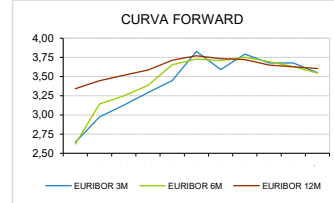
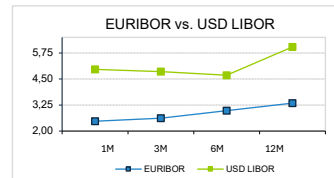
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

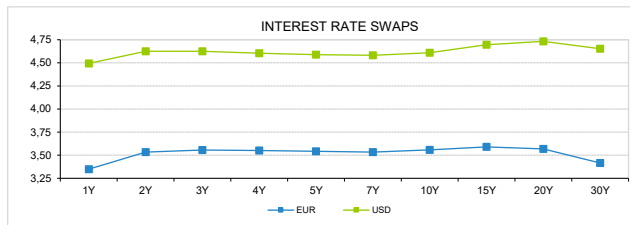
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4730	0	27	1M	4,9602	0	-35	3,7383	-0,1150
3M	2,6200	-1	12	3M	4,8537	0	-42	3,8574	-0,0100
6M	2,9780	2	28	6M	4,6821	-1	-45	4,0751	0,1450
12M	3,3430	0	39	12M	6,0414	8	31	4,4544	0,3675

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,3490	4	42	3,7251	3,5316	3,5000
2Y	3,5339	7	49	3,6658	3,5170	3,5121
3Y	3,5566	7	49	3,6224	3,5107	3,5370
4Y	3,5511	7	46	3,5934	3,5145	3,5590
5Y	3,5420	7	43	3,5770	3,5280	3,5787
7Y	3,5343	5	36	3,5710	3,5570	3,6090
10Y	3,5581	4	28	3,5949	3,5946	3,6221
15Y	3,5902	1	18	3,6114	3,5914	3,5812
20Y	3,5680	0	12	3,5723	3,5249	3,4838
30Y	3,4162	-1	4	3,4023	3,3335	3,2700

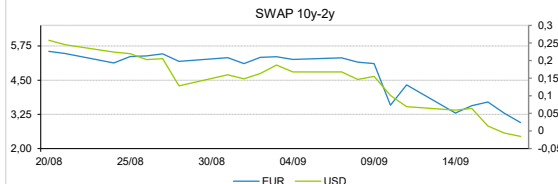
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,00
Reino Unido	3,75
Japão	1,25
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,35
Índia	3,00



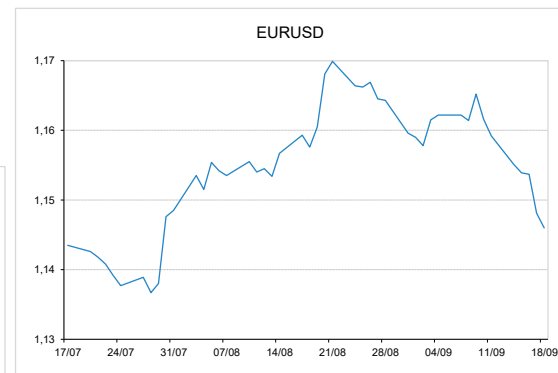
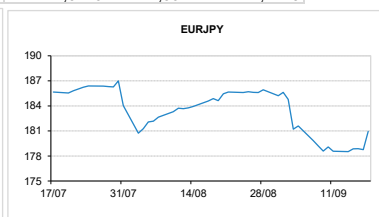
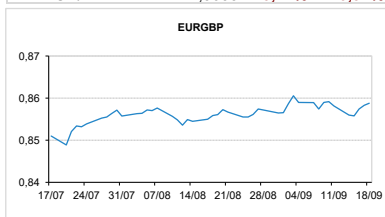
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,4939	4	52	4,7710	4,5340	4,5610
2Y	4,6255	7	60	4,6980	4,5280	4,5760
3Y	4,6247	8	58	4,6460	4,5380	4,5950
4Y	4,6035	8	54	4,6170	4,5510	4,6140
5Y	4,5882	7	50	4,6070	4,5670	4,6430
7Y	4,5825	7	41	4,6080	4,6060	4,7030
10Y	4,6103	6	32	4,6480	4,6830	4,7770
15Y	4,6966	5	22	4,7310	4,7595	4,8140
20Y	4,7328	5	16	4,7540	4,7500	4,7640
30Y	4,6525	5	10	4,6520	4,6140	4,5890



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	104,45	-0,37	15,00	OT 2Y	3,297	0,07	44,60
JETFUEL	1.607,75	-70,00	267,75	OT 5Y	3,518	0,08	39,60
DIESEL	1.532,25	-60,00	188,50	OT 10Y	3,897	0,06	30,00
COBRE	14.464,00	259,00	334,00	BUND 10Y	3,540	4,07	26,50
ZINCO	3.960,11	83,41	181,28	SCHATZ 2Y	3,624	5,60	40,00
OURO	4.355,39	13,69	20,89	T-NOTE 10Y	5,246	4,50	33,60
TRIGO	712,00	-15,00	30,75	T-NOTE 2Y	5,003	5,54	54,80
LICENÇA C02	86,84	0,81	4,53	GILT 10Y	6,004	9,29	17,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1460	-0,18%	-1,00%	1,1503	1,1545	1,1627
EUR/GBP	0,8588	-0,06%	-0,34%	0,86161	0,86454	0,87083
EUR/JPY	180,940	-1,21%	2,17%	180,933	180,926	180,911
EUR/CHF	0,9448	0,15%	-0,47%	0,9383	0,9313	0,9172
EUR/BRL	5,9198	-0,57%	2,07%	6,0500	6,1745	6,4432
EUR/PLN	4,3635	-0,14%	-0,91%	4,3779	4,3927	4,4245


FIXINGS CONTRA USD e EUR

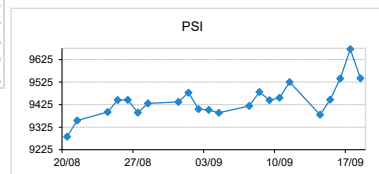
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1460	0,8588	180,94	0,9448	11,3067	7,4754	1,6060	1,61249	5,9198	10,8093
USD	0,8724	-	0,7483	157,336	0,8240	9,8635	6,5214	1,4006	1,4064	5,1603	9,4348

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,720	-0,11	4,89
BCP	1,176	-2,24	31,22
CORP. AMORIM	6,990	-0,85	5,75
CTT	6,365	-1,01	-14,33
EDP	4,807	-0,93	22,78
EDP R	12,700	-0,70	5,48
GALP	21,890	-0,73	49,62
IBERSOL	10,160	-1,36	2,63
J MARTINS	17,660	-2,21	-12,83
MOTA ENGL	5,015	0,30	1,35
NAVIGATOR	3,246	-0,79	3,38
NOS	5,380	-2,36	36,62
REN	3,555	-0,28	10,58
SEMAPA	20,800	-0,48	-0,48
SONAE SGPS	2,060	-2,14	27,79
TEIX. DUARTE	0,477	-1,24	-25,08

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGL	0,30
IBERSOL	-1,36
SONAE SGPS	-2,14
J MARTINS	-2,21
BCP	-2,24
NOS	-2,36



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.542,21	-1,33%	15,47%	9.671,11	7.671,74
CAC40	8.065,02	-1,49%	-1,04%	8.755,03	7.505,27
ESTX 50 PR	6.236,20	-1,37%	7,68%	6.577,20	5.376,81
XTRA DAX	25.304,06	-1,60%	3,33%	26.618,74	21.863,81
S&P 500	7.626,61	-0,13%	11,43%	7.816,70	6.316,91
IBEX 35	19.513,80	-1,60%	12,75%	20.356,50	15.052,00
NIKKEI 225	65.018,95	1,38%	29,16%	72.831,73	44.357,65

