

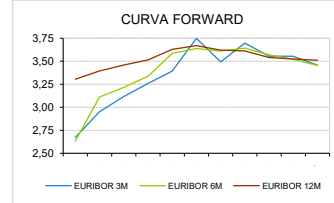
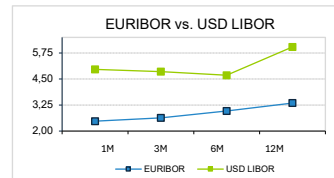
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

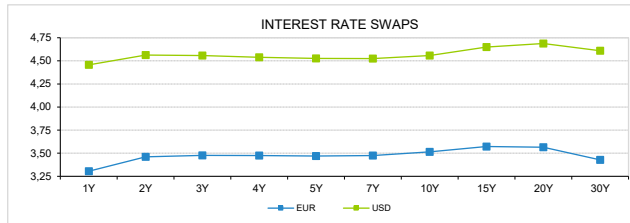
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4750	3	27	1M	4,9602	0	-35	3,7702	-0,0700
3M	2,6330	-3	13	3M	4,8537	0	-42	3,8768	-0,0022
6M	2,9620	-1	28	6M	4,6821	-1	-45	4,0835	0,1200
12M	3,3450	-3	41	12M	6,0414	8	31	4,4382	0,3525

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,3050	0	40	3,6217	3,4670	3,4737
2Y	3,4607	0	46	3,5670	3,4569	3,4907
3Y	3,4765	-1	45	3,5342	3,4611	3,5181
4Y	3,4741	-2	43	3,5140	3,4730	3,5441
5Y	3,4694	-2	39	3,5060	3,4920	3,5678
7Y	3,4750	-3	34	3,5160	3,5330	3,6063
10Y	3,5146	-3	27	3,5559	3,5839	3,6388
15Y	3,5727	-3	19	3,5998	3,6026	3,6089
20Y	3,5644	-4	13	3,5730	3,5443	3,5177
30Y	3,4274	-4	6	3,4170	3,3620	3,3100

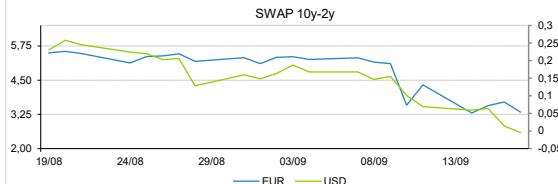
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,00
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,35
Índia	3,00



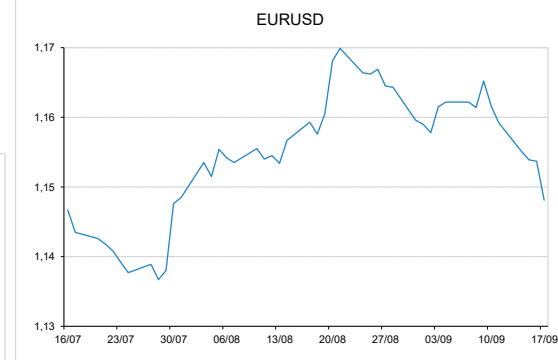
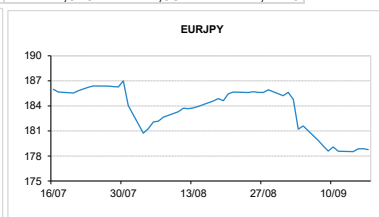
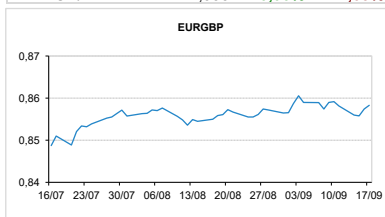
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,4564	-2	48	4,6680	4,4770	4,5130
2Y	4,5619	-5	53	4,6090	4,4730	4,5250
3Y	4,5570	-7	50	4,5660	4,4860	4,5470
4Y	4,5382	-7	47	4,5440	4,4980	4,5720
5Y	4,5256	-8	42	4,5380	4,5150	4,6000
7Y	4,5247	-8	34	4,5450	4,5600	4,6620
10Y	4,5578	-7	25	4,5920	4,6390	4,7370
15Y	4,6488	-7	15	4,6800	4,7160	4,7725
20Y	4,6878	-6	9	4,7040	4,7080	4,7250
30Y	4,6102	-6	3	4,6060	4,5730	4,5490



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	103,72	-2,11	14,69	OT 2Y	3,231	0,01	38,80
JETFUEL	1,677,75	-36,50	378,50	OT 5Y	3,440	-0,01	32,20
DIESEL	1,592,25	-33,25	304,75	OT 10Y	3,841	-0,03	23,40
COBRE	14.250,00	149,00	72,50	BUND 10Y	3,495	-2,56	22,50
ZINCO	3,876,70	-7,89	112,39	SCHATZ 2Y	3,568	1,53	36,20
OURO	4,364,77	101,12	-51,22	T-NOTE 10Y	5,201	-4,69	26,00
TRIGO	726,50	-4,25	37,25	T-NOTE 2Y	4,935	-4,71	48,40
LICENÇA C02	85,80	1,06	4,22	GILT 10Y	5,908	-11,22	4,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1481	-0,49%	-0,97%	1,1524	1,1567	1,1649
EUR/GBP	0,8583	-0,10%	-0,38%	0,86112	0,86411	0,87029
EUR/JPY	178,750	0,07%	3,27%	178,744	178,737	178,722
EUR/CHF	0,9465	0,02%	-0,80%	0,9400	0,9329	0,9188
EUR/BRL	5,9147	-0,14%	1,82%	6,0453	6,1718	6,4387
EUR/PLN	4,3587	0,06%	-1,03%	4,3732	4,3874	4,4176


FIXINGS CONTRA USD e EUR

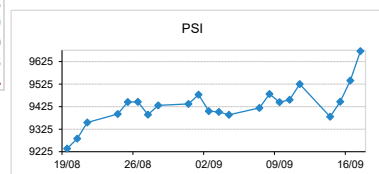
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1481	0,8583	178,75	0,9465	11,2739	7,4753	1,6059	1,61389	5,9147	10,8155
USD	0,8705	-	0,7489	155,711	0,8237	9,8144	6,5075	1,3986	1,4060	5,1561	9,4199

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,725	0,85	5,00
BCP	1,203	1,31	34,23
CORP. AMORIM	7,050	0,57	6,66
CTT	6,430	1,10	-13,46
EDP	4,852	2,15	23,93
EDP R	12,790	2,16	6,23
GALP	22,050	0,78	50,72
IBERSOL	10,300	0,98	4,04
J MARTINS	18,060	0,95	-10,86
MOTA ENGL	5,000	1,58	1,05
NAVIGATOR	3,272	1,18	4,20
NOS	5,510	1,85	39,93
REN	3,565	1,42	10,89
SEMAPA	20,900	0,97	0,00
SONAE SGPS	2,105	0,96	30,58
TEIX. DUARTE	0,483	-0,21	-24,14

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	2,16
EDP	2,15
NOS	1,85
MOTA ENGL	1,58
REN	1,42
TEIX. DUARTE	-0,21



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.671,11	1,37%	17,03%	9.550,72	7.671,74
CAC40	8.186,93	0,57%	0,46%	8.755,03	7.505,27
ESTX 50 PR	6.322,90	0,90%	9,18%	6.577,20	5.361,11
XTRA DAX	25.716,71	0,70%	5,01%	26.618,74	21.863,81
S&P 500	7.629,67	1,03%	11,45%	7.816,70	6.316,91
IBEX 35	19.831,80	1,00%	14,58%	20.356,50	15.052,00
NIKKEI 225	64.136,25	0,33%	27,41%	72.831,73	44.357,65

