

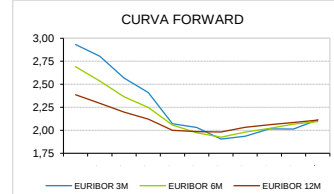
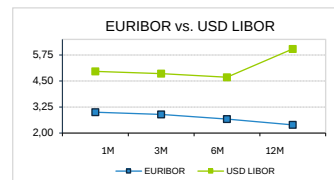
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

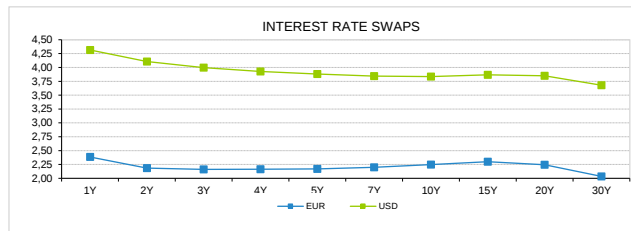
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,0020	-8	-13	1M	4,9602	0	-35	4,7011	0,6900
3M	2,8980	-9	-16	3M	4,8537	0	-42	4,6625	0,6249
6M	2,6760	-4	-22	6M	4,6821	-1	-45	4,5594	0,5600
12M	2,3930	-2	-17	12M	6,0414	8	31	4,3922	0,4975

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3850	0	-15	1,9810	2,1743	2,2470
2Y	2,1843	1	-9	2,0456	2,1892	2,2710
3Y	2,1603	0	-8	2,0860	2,2100	2,2920
4Y	2,1640	0	-9	2,1233	2,2290	2,3110
5Y	2,1712	0	-10	2,1403	2,2493	2,3355
7Y	2,1980	0	-12	2,1880	2,2890	2,3650
10Y	2,2481	0	-15	2,2506	2,3343	2,3776
15Y	2,3010	0	-18	2,2920	2,3060	2,2736
20Y	2,2443	0	-20	2,2140	2,1843	2,1251
30Y	2,0350	0	-23	1,9990	1,9550	1,8936

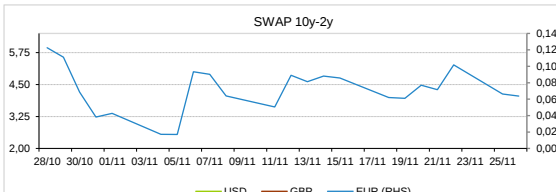
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,40
EUA	4,75
Reino Unido	4,75
Japão	0,25
Canadá	3,75
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	4,35
Índia	4,50



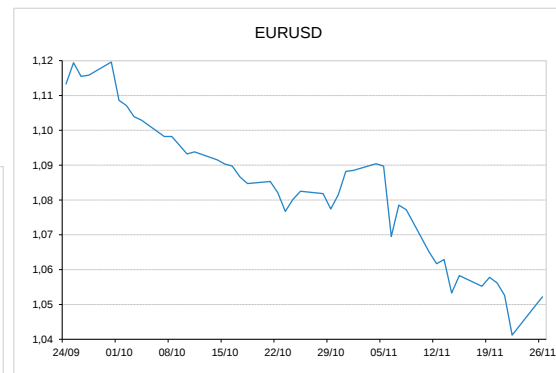
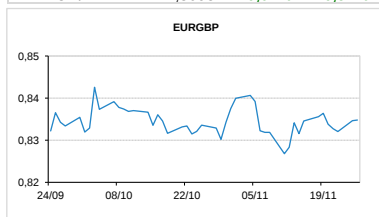
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,3160	2	13	3,8900	3,6920	3,7220
2Y	4,1069	3	18	3,8340	3,6870	3,7340
3Y	3,9983	4	16	3,7880	3,6985	3,7510
4Y	3,9279	4	14	3,7630	3,7100	3,7680
5Y	3,8827	4	11	3,7560	3,7240	3,7830
7Y	3,8430	4	7	3,7580	3,7530	3,8255
10Y	3,8360	4	4	3,7870	3,8060	3,8640
15Y	3,8680	3	1	3,8260	3,8190	3,8375
20Y	3,8490	3	0	3,7980	3,7550	3,7305
30Y	3,6797	3	-2	3,6210	3,5500	3,4900



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	73,46	0,45	-2,17	OT 2Y	2,099	-0,01	-7,80
JETFUEL	715,75	-18,00	-16,50	OT 5Y	2,175	0,00	-9,00
DIESEL	679,50	-18,25	7,25	OT 10Y	2,696	0,01	-4,20
COBRE	9,044,00	77,50	-557,00	BUND 10Y	2,205	-1,13	-5,90
ZINCO	3,017,95	52,19	-95,37	SCHATZ 2Y	2,402	1,72	-2,50
OURO	2,630,57	5,56	-116,99	T-NOTE 10Y	4,707	3,72	10,00
TRIGO	556,00	0,25	-33,25	T-NOTE 2Y	4,607	3,05	25,70
LICENÇA C02	68,99	-0,87	2,02	GILT 10Y	4,634	2,47	17,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0522	0,26%	-2,74%	1,0567	1,0624	1,0746
EUR/GBP	0,8348	-0,02%	-0,23%	0,8386	0,8432	0,8529
EUR/JPY	161,13	0,32%	2,51%	161,12	161,11	161,10
EUR/CHF	0,9301	0,01%	0,61%	0,9245	0,9198	0,9114
EUR/BRL	6,0855	0,19%	1,43%	6,1911	6,3149	6,6331
EUR/PLN	4,3095	0,01%	0,94%	4,3453	4,3835	4,4564


FIXINGS CONTRA USD e EUR

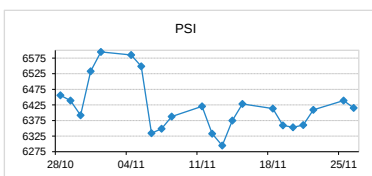
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0522	0,8348	161,13	0,9301	11,5292	7,4592	1,4740	1,62257	6,0855	11,7142
USD	0,9538	-	0,7955	153,505	0,8875	11,0108	7,1146	1,4057	1,5463	5,8028	11,1711

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,000	-1,48	8,70
BCP	0,445	-0,47	62,17
CORT. AMORIM	8,460	-0,82	-7,44
CTT	4,450	-0,34	27,51
EDP	3,443	-2,05	-24,41
EDP R	10,990	-1,96	-40,67
GALP	15,775	-0,41	18,25
J MARTINS	18,260	2,41	-20,75
MOTA ENGIL	2,550	-1,77	-35,61
NAVIGATOR	3,490	-0,63	-1,63
NOS	3,480	0,58	8,75
REN	2,450	0,82	5,38
SEMAPA	13,900	-1,00	3,73
SONAE SGPS	0,926	0,33	2,38
IBERSOL	7,440	-0,27	11,38

MAIORES GANHOS/PERDAS

Título	Variação %
J MARTINS	2,41
REN	0,82
NOS	0,58
SONAE SGPS	0,33
SEMAPA	-1,00
ALTRI	-1,48
MOTA ENGIL	-1,77
EDP R	-1,96
EDP	-2,05



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.415,40	-0,36%	0,30%	6.993,53	6.050,03
CAC40	7.194,51	-0,87%	-4,62%	8.259,19	7.029,91
ESTX 50 PR	4.761,99	-0,79%	5,32%	5.121,71	4.328,12
XTRA DAX	19.295,98	-0,56%	15,19%	19.674,68	15.915,40
S&P 500	6.009,87	0,38%	26,00%	6.020,75	4.537,24
IBEX 35	11.617,90	-0,80%	15,00%	12.037,90	9.798,80
NIKKEI 225	38.442,00	-0,87%	14,88%	42.426,77	31.156,12

