

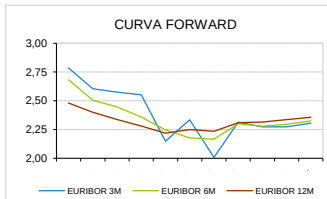
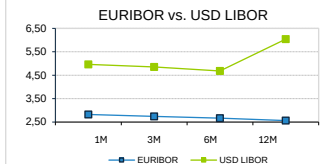
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

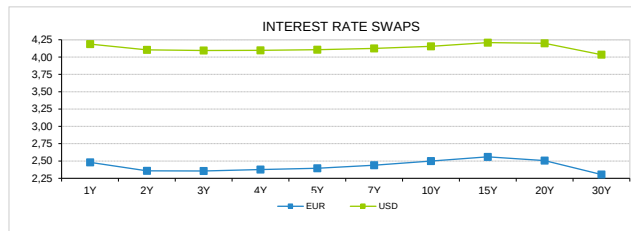
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,8240	-2	-2	1M	4,9602	0	-35	4,6359	0,4100
3M	2,7440	0	-12	3M	4,8537	0	-42	4,5528	0,4248
6M	2,6680	1	1	6M	4,6821	-1	-45	4,5014	0,3500
12M	2,5630	0	12	12M	6,0414	8	31	4,4359	0,3275

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4803	-1	10	2,2312	2,4383	2,5300
2Y	2,3571	-1	17	2,2923	2,4589	2,5522
3Y	2,3567	-1	21	2,3405	2,4819	2,5770
4Y	2,3767	-2	22	2,3743	2,5043	2,5990
5Y	2,3961	-2	24	2,4040	2,5278	2,6170
7Y	2,4385	-1	25	2,4568	2,5690	2,6480
10Y	2,5000	-1	26	2,5220	2,6132	2,6586
15Y	2,5601	0	27	2,5646	2,5850	2,5543
20Y	2,5070	-1	27	2,4885	2,4644	2,4070
30Y	2,3050	0	26	2,2781	2,2394	2,1790

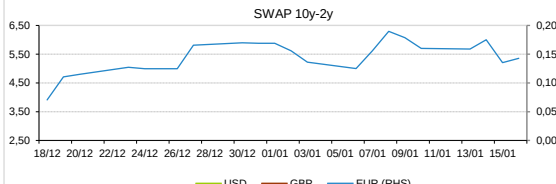
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,15
EUA	4,50
Reino Unido	4,75
Japão	0,25
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,00



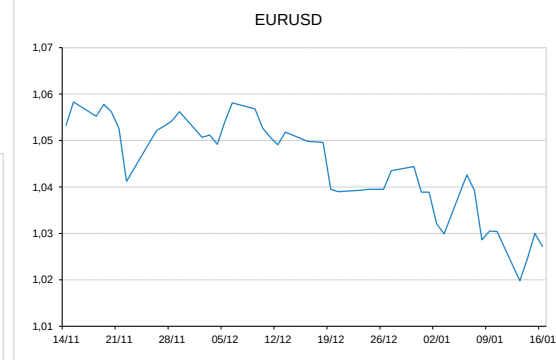
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1871	-2	-1	4,0160	4,1170	4,1720
2Y	4,1040	-3	4	4,0410	4,1300	4,1780
3Y	4,0947	-3	9	4,0650	4,1440	4,1900
4Y	4,0985	-3	14	4,0840	4,1530	4,2020
5Y	4,1057	-4	18	4,1000	4,1650	4,2130
7Y	4,1247	-4	22	4,1260	4,1870	4,2460
10Y	4,1544	-4	24	4,1640	4,2290	4,2790
15Y	4,2090	-3	26	4,2090	4,2350	4,2480
20Y	4,1995	-3	27	4,1820	4,1650	4,1320
30Y	4,0344	-2	26	4,0000	3,9470	3,8780



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	80,79	-1,24	7,27	OT 2Y	2,223	-0,02	11,00
JETFUEL	796,00	25,50	73,25	OT 5Y	2,407	-0,02	22,80
DIESEL	765,25	18,25	76,00	OT 10Y	2,972	-0,02	24,30
COBRE	9.217,00	13,50	115,00	BUND 10Y	2,407	-1,34	30,60
ZINCO	2.842,57	1,95	-252,52	SCHATZ 2Y	2,550	-2,23	21,70
OURO	2.720,75	24,43	68,03	T-NOTE 10Y	4,899	-3,61	15,50
TRIGO	543,00	-4,00	-7,00	T-NOTE 2Y	4,518	-2,64	3,50
LICENÇA C02	77,93	-0,05	12,66	GILT 10Y	5,114	-4,78	24,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0272	-0,27%	-2,15%	1,0316	1,0367	1,0475
EUR/GBP	0,84258	0,07%	-1,56%	0,8466	0,8510	0,8604
EUR/JPY	160,46	0,80%	0,79%	160,45	160,44	160,43
EUR/CHF	0,9385	0,08%	0,18%	0,9328	0,9277	0,9177
EUR/BRL	6,2285	-0,59%	3,54%	6,3569	6,5112	6,8684
EUR/PLN	4,2640	-0,12%	-0,15%	4,2974	4,3329	4,4041


FIXINGS CONTRA USD e EUR

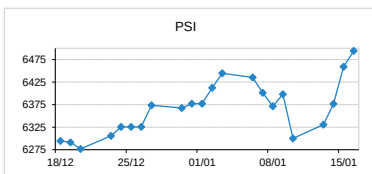
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0272	0,8426	160,46	0,9385	11,4793	7,4606	1,4813	1,65625	6,2285	11,6961
USD	0,9710	-	0,8175	155,445	0,9120	11,1475	7,2437	1,4389	1,6080	6,0272	11,3540

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,250	-0,85	-1,50
BCP	0,495	1,29	6,50
CORT. AMORIM	8,070	0,00	0,25
CTT	5,390	1,70	-0,19
EDP	3,111	-0,64	0,65
EDP R	9,490	1,12	-5,48
GALP	17,095	0,35	7,18
J MARTINS	18,500	0,00	0,27
MOTA ENGIL	2,864	1,70	-1,72
NAVIGATOR	3,514	0,46	-2,12
NOS	3,335	0,76	0,15
REN	2,325	0,43	1,97
SEMAPA	14,280	-0,70	0,71
SONAE SGPS	0,913	1,00	-0,11
IBERSOL	7,680	0,52	2,67

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	1,70
CTT	1,70
BCP	1,29
EDP R	1,12
SONAE SGPS	1,00
EDP	-0,64
SEMAPA	-0,70
ALTRI	-0,85



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.494,27	0,55%	1,83%	6.993,53	6.050,03
CAC40	7.634,74	2,14%	3,44%	8.259,19	7.029,91
ESTX 50 PR	5.106,93	1,48%	4,31%	5.121,71	4.380,97
XTRA DAX	20.655,39	0,39%	3,75%	20.675,08	16.345,02
S&P 500	5.941,13	-0,15%	1,01%	6.099,97	4.714,82
IBEX 35	11.840,60	-0,49%	2,12%	12.153,60	9.798,80
NIKKEI 225	38.572,60	0,33%	-3,31%	42.426,77	31.156,12

