

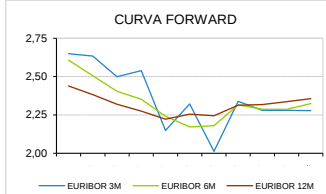
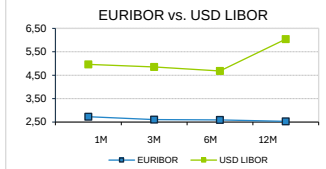
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

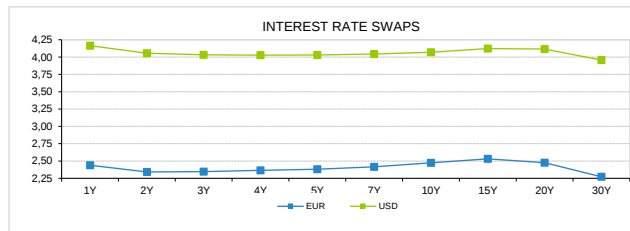
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,7290	0	-14	1M	4,9602	0	-35	4,5332	0,3925
3M	2,6060	-1	-7	3M	4,8537	0	-42	4,4838	0,3902
6M	2,5930	-1	3	6M	4,6821	-1	-45	4,3994	0,3500
12M	2,5310	0	8	12M	6,0414	8	31	4,2824	0,3550

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4390	-4	10	2,2444	2,4210	2,4883
2Y	2,3430	-6	15	2,3006	2,4365	2,5095
3Y	2,3474	-7	15	2,3420	2,4540	2,5350
4Y	2,3658	-7	15	2,3680	2,4730	2,5570
5Y	2,3824	-6	14	2,3895	2,4959	2,5780
7Y	2,4168	-6	12	2,4360	2,5350	2,6090
10Y	2,4739	-6	11	2,4970	2,5787	2,6209
15Y	2,5309	-5	11	2,5366	2,5500	2,5175
20Y	2,4768	-5	11	2,4592	2,4293	2,3691
30Y	2,2721	-4	12	2,2460	2,2040	2,1446

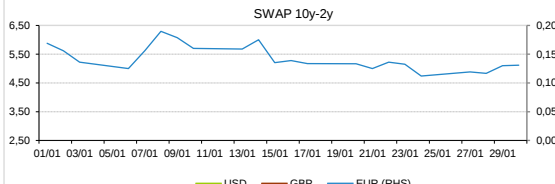
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,90
EUA	4,50
Reino Unido	4,75
Japão	0,50
Canadá	3,00
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	4,35
Índia	4,00



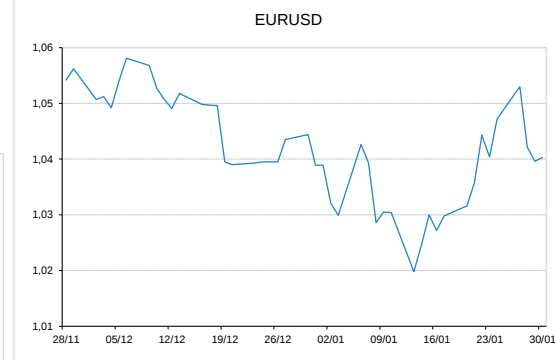
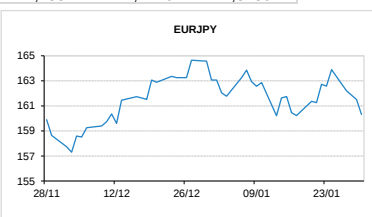
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1644	0	-1	3,9470	4,0125	4,0680
2Y	4,0555	0	-2	3,9660	4,0230	4,0750
3Y	4,0316	0	-2	3,9810	4,0380	4,0910
4Y	4,0276	0	0	3,9935	4,0480	4,1050
5Y	4,0299	0	1	4,0070	4,0620	4,1185
7Y	4,0437	0	2	4,0320	4,0885	4,1510
10Y	4,0707	0	3	4,0720	4,1320	4,1850
15Y	4,1221	0	3	4,1170	4,1410	4,1570
20Y	4,1148	0	4	4,0930	4,0770	4,0510
30Y	3,9574	0	4	3,9200	3,8670	3,8020



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	76,96	0,38	2,97	OT 2Y	2,177	-0,07	-7,00
JETFUEL	750,25	6,25	43,25	OT 5Y	2,378	-0,06	13,50
DIESEL	713,75	7,00	32,00	OT 10Y	2,917	-0,06	6,90
COBRE	9.077,00	81,00	86,00	BUND 10Y	2,381	-5,08	14,90
ZINCO	2.747,15	6,61	-283,85	SCHATZ 2Y	2,545	-6,68	16,30
OURO	2.793,34	33,97	186,84	T-NOTE 10Y	4,836	-2,26	-4,80
TRIGO	569,25	6,75	21,00	T-NOTE 2Y	4,485	-1,22	-3,30
LICENÇA C02	82,58	-0,37	10,60	GILT 10Y	4,947	-5,24	-2,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0403	0,07%	-0,39%	1,0450	1,0502	1,0609
EUR/GBP	0,83685	0,05%	-0,88%	0,8409	0,8452	0,8540
EUR/JPY	160,32	0,74%	2,65%	160,31	160,30	160,29
EUR/CHF	0,9467	-0,18%	-0,65%	0,9411	0,9360	0,9262
EUR/BRL	6,1284	-0,37%	4,83%	6,2607	6,4324	6,8079
EUR/PLN	4,2016	0,05%	1,81%	4,2354	4,2726	4,3450


FIXINGS CONTRA USD e EUR

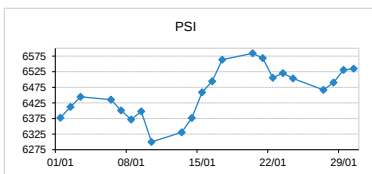
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0403	0,8369	160,32	0,9467	11,4762	7,4618	1,5015	1,67179	6,1284	11,7588
USD	0,9588	-	0,8022	154,11	0,9073	11,0026	7,1543	1,4411	1,6044	5,8848	11,2786

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,705	-0,44	7,04
BCP	0,505	-0,67	8,72
CORT. AMORIM	8,450	0,84	4,97
CTT	5,840	-0,51	8,15
EDP	3,030	0,66	-1,97
EDP R	9,045	1,17	-9,91
GALP	16,320	0,15	2,32
J MARTINS	19,310	0,10	4,66
MOTA ENGIL	2,976	0,13	2,13
NAVIGATOR	3,518	0,46	-2,01
NOS	3,385	-0,15	1,65
REN	2,360	0,21	3,51
SEMAPA	15,060	0,40	6,21
SONAE SGPS	0,905	-0,44	-0,98
IBERSOL	8,360	0,97	11,76

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	1,17
IBERSOL	0,97
CORT. AMORI	0,84
EDP	0,66
NAVIGATOR	0,46
NOS	-0,15
ALTRI	-0,44
SONAE SGPS	-0,44
CTT	-0,51
BCP	-0,67



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.534,94	0,07%	2,47%	6.993,53	6.050,03
CAC40	7.941,64	0,88%	7,60%	8.259,19	7.029,91
ESTX 50 PR	5.282,21	0,99%	7,89%	5.260,28	4.473,94
XTRA DAX	21.727,20	0,41%	9,13%	21.671,59	16.821,60
S&P 500	6.048,12	0,14%	2,82%	6.128,18	4.845,15
IBEX 35	12.419,60	1,08%	7,11%	12.290,90	9.841,60
NIKKEI 225	39.513,97	0,25%	-0,95%	42.426,77	31.156,12

