

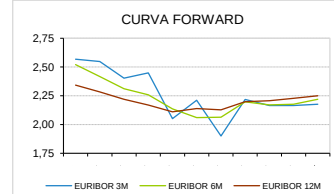
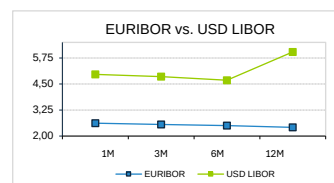
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

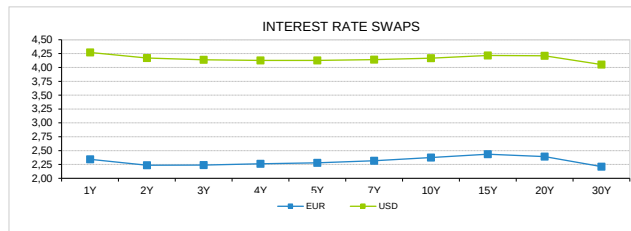
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,6190	0	-23	1M	4,9602	0	-35	4,4634	0,4000
3M	2,5560	0	-23	3M	4,8537	0	-42	4,4351	0,3557
6M	2,5070	2	-15	6M	4,6821	-1	-45	4,3215	0,3000
12M	2,4170	5	-16	12M	6,0414	8	31	4,1733	0,2975

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3438	-1	-17	2,1240	2,3230	2,3970
2Y	2,2351	-3	-18	2,1868	2,3420	2,4170
3Y	2,2400	-4	-19	2,2320	2,3590	2,4410
4Y	2,2609	-4	-20	2,2640	2,3790	2,4645
5Y	2,2802	-4	-20	2,2880	2,3992	2,4833
7Y	2,3170	-4	-20	2,3360	2,4410	2,5150
10Y	2,3760	-4	-20	2,3981	2,4850	2,5272
15Y	2,4350	-3	-18	2,4409	2,4628	2,4390
20Y	2,3916	-2	-16	2,3767	2,3570	2,3063
30Y	2,2116	-2	-13	2,1910	2,1610	2,1160

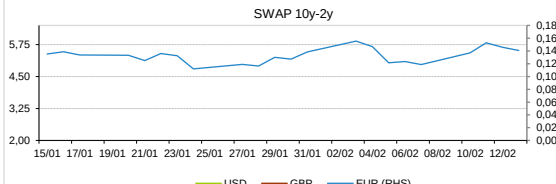
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,90
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	3,00
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	4,35
Índia	4,00



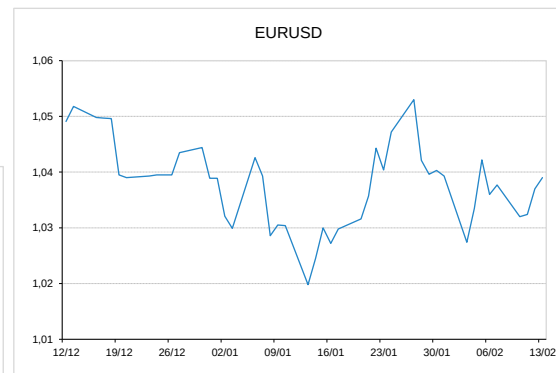
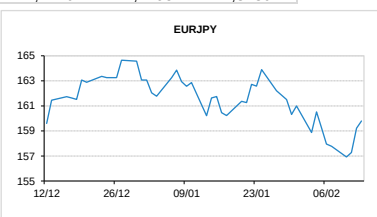
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,2710	-3	0	4,0650	4,0915	4,1760
2Y	4,1710	-4	-7	4,0680	4,1025	4,1850
3Y	4,1380	-6	-11	4,0760	4,1260	4,1950
4Y	4,1267	-7	-14	4,0850	4,1420	4,2050
5Y	4,1258	-7	-15	4,1020	4,1560	4,2180
7Y	4,1403	-7	-15	4,1280	4,1820	4,2510
10Y	4,1671	-7	-13	4,1670	4,2260	4,2810
15Y	4,2168	-7	-12	4,2110	4,2340	4,2520
20Y	4,2105	-7	-10	4,1880	4,1710	4,1470
30Y	4,0529	-6	-7	4,0150	3,9610	3,8980



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	75,10	-0,08	-4,55	OT 2Y	2,047	-0,06	-27,50
JETFUEL	753,25	-20,25	-8,50	OT 5Y	2,290	-0,06	-24,70
DIESEL	734,50	-10,25	-0,50	OT 10Y	2,849	-0,06	-25,20
COBRE	9.469,00	96,50	363,00	BUND 10Y	2,291	-6,37	-22,50
ZINCO	2.819,58	42,81	-32,66	SCHATZ 2Y	2,459	-4,19	-17,30
OURO	2.914,94	10,89	251,78	T-NOTE 10Y	4,870	-7,21	-18,30
TRIGO	587,75	-0,25	31,00	T-NOTE 2Y	4,599	-4,88	-4,20
LICENÇA C02	78,28	-2,01	1,36	GILT 10Y	4,857	-10,95	-54,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,039	0,19%	1,88%	1,0439	1,0496	1,0617
EUR/GBP	0,83313	0,03%	1,02%	0,8372	0,8415	0,8503
EUR/JPY	159,79	-0,36%	0,27%	159,78	159,77	159,76
EUR/CHF	0,9438	0,50%	-0,49%	0,9384	0,9334	0,9239
EUR/BRL	6,0102	-0,42%	3,64%	6,1405	6,3055	6,6649
EUR/PLN	4,1766	-0,33%	2,24%	4,2110	4,2495	4,3230


FIXINGS CONTRA USD e EUR

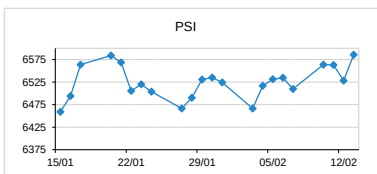
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0390	0,8331	159,79	0,9438	11,2432	7,4583	1,4834	1,65732	6,0102	11,6762
USD	0,9584	-	0,7985	153,11	0,9049	10,7785	7,1479	1,4225	1,5881	5,7626	11,1988

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,070	2,45	13,88
BCP	0,513	1,38	10,48
CORT. AMORIM	8,400	0,12	4,35
CTT	6,500	4,50	20,37
EDP	2,908	0,41	-5,92
EDP R	8,620	1,71	-14,14
GALP	16,190	0,37	1,50
J MARTINS	19,250	-0,93	4,34
MOTA ENGIL	2,896	0,77	-0,62
NAVIGATOR	3,552	1,20	-1,06
NOS	3,700	1,37	11,11
REN	2,400	0,00	5,26
SEMAPA	16,080	1,13	13,40
SONAE SGPS	0,940	1,40	2,84
IBERSOL	8,020	-0,25	7,22

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	4,50
ALTRI	2,45
EDP R	1,71
SONAE SGPS	1,40
BCP	1,38
IBERSOL	-0,25
J MARTINS	-0,93



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.585,88	0,89%	3,27%	6.993,53	6.050,03
CAC40	8.164,11	1,52%	10,61%	8.259,19	7.029,91
ESTX 50 PR	5.500,50	1,75%	12,35%	5.414,14	4.473,94
XTRA DAX	22.612,02	2,09%	13,58%	22.193,65	16.831,53
S&P 500	6.086,64	0,57%	3,48%	6.128,18	4.920,31
IBEX 35	12.936,30	0,19%	11,57%	12.919,90	9.841,60
NIKKEI 225	39.461,47	1,28%	-1,09%	42.426,77	31.156,12

