

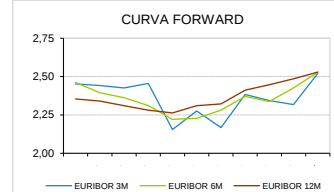
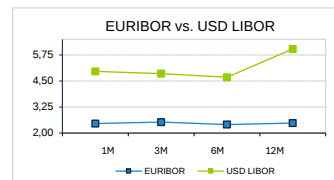
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

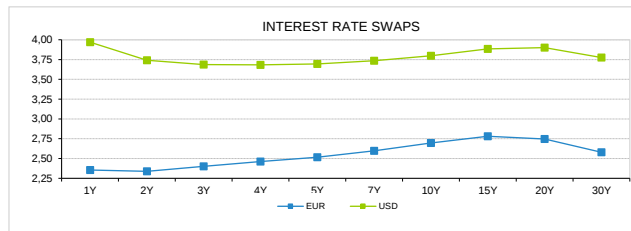
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4560	-3	-19	1M	4,9602	0	-35	4,4575	0,2400
3M	2,5290	2	0	3M	4,8537	0	-42	4,4120	0,2955
6M	2,4080	1	-6	6M	4,6821	-1	-45	4,3240	0,2800
12M	2,4810	3	10	12M	6,0414	8	31	4,2140	0,3700

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3544	2	6	2,3226	2,6553	2,7915
2Y	2,3381	1	16	2,4268	2,7005	2,8225
3Y	2,4007	1	22	2,5020	2,7301	2,8484
4Y	2,4628	1	27	2,5590	2,7575	2,8751
5Y	2,5159	2	31	2,6038	2,7880	2,9013
7Y	2,5973	3	36	2,6772	2,8386	2,9325
10Y	2,6953	3	39	2,7618	2,8890	2,9437
15Y	2,7810	4	42	2,8176	2,8646	2,8482
20Y	2,7465	5	44	2,7573	2,7587	2,7143
30Y	2,5800	5	47	2,5767	2,5650	2,5187

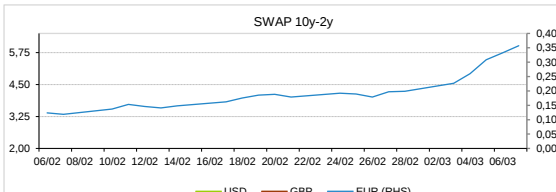
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	3,00
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	4,10
Índia	4,00



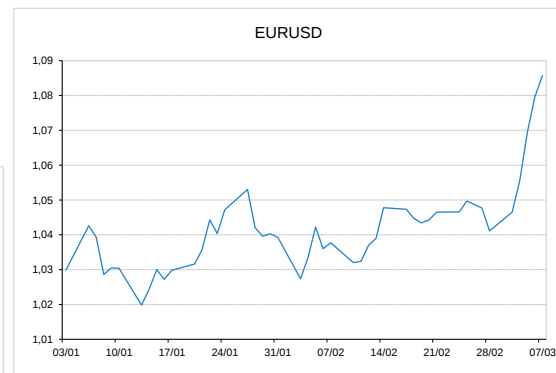
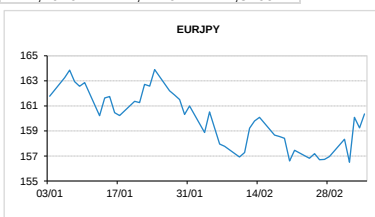
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9699	-2	-27	3,5040	3,6800	3,8260
2Y	3,7409	-5	-39	3,5360	3,7120	3,8530
3Y	3,6862	-7	-40	3,5820	3,7490	3,8760
4Y	3,6833	-7	-39	3,6200	3,7800	3,8990
5Y	3,6953	-7	-37	3,6580	3,8070	3,9210
7Y	3,7359	-7	-33	3,7220	3,8550	3,9670
10Y	3,7974	-6	-28	3,7990	3,9230	4,0120
15Y	3,8850	-5	-24	3,8820	3,9540	4,0000
20Y	3,8998	-4	-21	3,8820	3,9080	3,9090
30Y	3,7751	-3	-17	3,7410	3,7220	3,6805



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	70,38	0,92	-3,88	OT 2Y	2,237	-0,05	21,00
JETFUEL	704,75	12,25	-40,00	OT 5Y	2,711	-0,01	46,90
DIESEL	676,25	9,00	-30,25	OT 10Y	3,356	0,01	55,70
COBRE	9.689,00	149,00	457,50	BUND 10Y	2,795	-6,10	49,00
ZINCO	2.901,90	50,69	107,86	SCHATZ 2Y	2,585	-4,46	22,20
OURO	2.914,55	2,75	53,48	T-NOTE 10Y	4,590	-4,80	-17,30
TRIGO	551,25	-2,75	-44,25	T-NOTE 2Y	4,084	-5,42	-27,80
LICENÇA C02	68,36	1,04	-13,92	GILT 10Y	4,996	-9,87	19,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0857	0,57%	4,63%	1,0910	1,0962	1,1054
EUR/GBP	0,84088	-0,35%	-0,87%	0,8451	0,8495	0,8577
EUR/JPY	160,35	-0,69%	-1,61%	160,34	160,33	160,32
EUR/CHF	0,9520	0,14%	-1,28%	0,9466	0,9415	0,9322
EUR/BRL	6,2821	-1,03%	-4,50%	6,4374	6,6147	6,9671
EUR/PLN	4,1723	0,08%	0,50%	4,2076	4,2446	4,3109


FIXINGS CONTRA USD e EUR

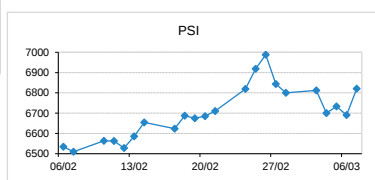
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0857	0,8409	160,35	0,9520	10,9242	7,4588	1,5627	1,72411	6,2821	11,7606
USD	0,9200	-	0,774	147,56	0,8787	10,0543	6,8622	1,4361	1,5840	5,7653	10,8224

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,065	-0,57	13,79
BCP	0,554	2,44	19,17
CORT. AMORIM	8,270	0,12	2,73
CTT	7,000	0,57	29,63
EDP	3,113	4,74	0,71
EDP R	8,230	3,59	-18,03
GALP	14,880	0,34	-6,71
J MARTINS	20,200	0,80	9,49
MOTA ENGIL	3,230	-0,98	10,84
NAVIGATOR	3,232	-0,25	-9,97
NOS	4,530	1,57	36,04
REN	2,640	5,60	15,79
SEMAPA	15,240	-0,65	7,48
SONAE SGPS	1,012	2,12	10,72
IBERSOL	8,680	0,46	16,04

MAIORES GANHOS/PERDAS

Título	Variação %
REN	5,60
EDP	4,74
EDP R	3,59
BCP	2,44
SONAE SGPS	2,12
NAVIGATOR	-0,25
ALTRI	-0,57
SEMAPA	-0,65
MOTA ENGIL	-0,98



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.820,82	1,95%	6,96%	6.993,53	6.050,03
CAC40	8.120,80	-0,94%	10,03%	8.259,19	7.029,91
ESTX 50 PR	5.468,41	-0,94%	11,69%	5.568,19	4.473,94
XTRA DAX	23.008,94	-1,75%	15,57%	23.475,88	17.024,82
S&P 500	5.682,40	-1,01%	-3,42%	6.147,43	4.953,56
IBEX 35	13.257,10	0,17%	14,33%	13.446,40	10.164,80
NIKKEI 225	36.887,17	-2,17%	-7,54%	42.426,77	31.156,12

