

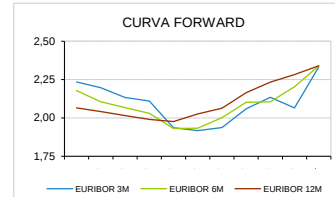
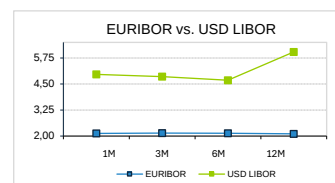
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

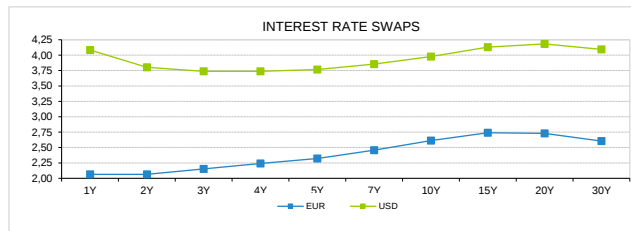
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,1260	0	-18	1M	4,9602	0	-35	4,2173	0,1700
3M	2,1430	0	-14	3M	4,8537	0	-42	4,1981	0,1166
6M	2,1310	1	-11	6M	4,6821	-1	-45	4,0927	0,0800
12M	2,1070	4	-6	12M	6,0414	8	31	3,9320	0,1175

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0655	0	1	2,0634	2,5211	2,7690
2Y	2,0644	0	9	2,1990	2,5900	2,8275
3Y	2,1537	1	11	2,3030	2,6470	2,8740
4Y	2,2421	2	10	2,3890	2,7050	2,9138
5Y	2,3220	0	11	2,4614	2,7558	2,9440
7Y	2,4578	3	11	2,5860	2,8360	2,9830
10Y	2,6126	2	12	2,7172	2,9040	2,9950
15Y	2,7400	3	13	2,8016	2,9843	2,9070
20Y	2,7295	3	15	2,7604	2,8026	2,7852
30Y	2,6037	3	18	2,6200	2,6420	2,6270

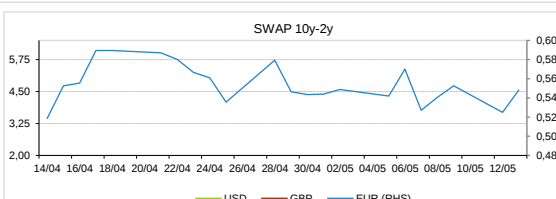
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,75
Austrália	4,10
Índia	4,00



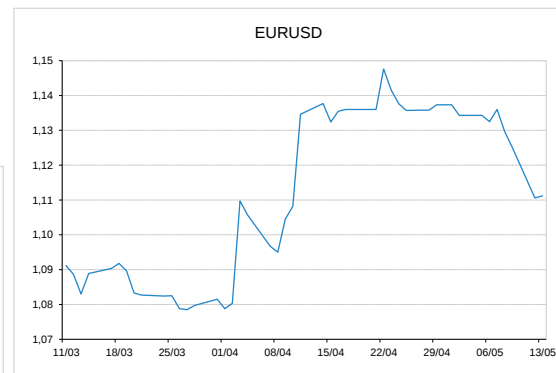
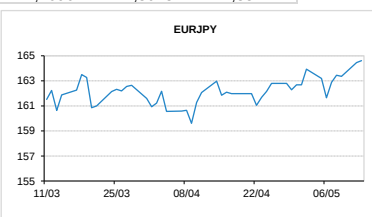
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0845	2	20	3,5130	3,7410	4,0560
2Y	3,8019	1	18	3,5560	3,8110	4,1080
3Y	3,7379	0	16	3,6155	3,8890	4,1460
4Y	3,7386	1	14	3,6790	3,9540	4,1850
5Y	3,7660	1	12	3,7480	4,0040	4,2305
7Y	3,8546	2	12	3,8635	4,0980	4,3060
10Y	3,9776	2	12	4,0030	4,2110	4,3730
15Y	4,1295	2	12	4,1460	4,2820	4,3845
20Y	4,1825	3	13	4,1790	4,2610	4,3110
30Y	4,0941	3	14	4,0740	4,1000	4,0965



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,23	1,27	2,22	OT 2Y	1,965	0,02	5,20
JETFUEL	665,00	14,50	18,50	OT 5Y	2,454	0,02	0,30
DIESEL	621,25	18,00	17,25	OT 10Y	3,189	0,03	0,10
COBRE	9.502,00	75,00	366,00	BUND 10Y	2,615	3,22	14,90
ZINCO	2.656,88	24,74	13,19	SCHATZ 2Y	2,318	0,00	19,60
OURO	3.254,46	18,08	16,85	T-NOTE 10Y	4,729	1,49	-3,60
TRIGO	518,25	3,00	-52,00	T-NOTE 2Y	4,259	0,81	9,70
LICENÇA C02	72,87	-0,54	8,05	GILT 10Y	5,090	3,66	-12,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1112	0,05%	-2,33%	1,1178	1,1247	1,1368
EUR/GBP	0,8406	0,27%	2,76%	0,8453	0,8500	0,8586
EUR/JPY	164,61	-0,09%	-1,00%	164,60	164,60	164,59
EUR/CHF	0,9400	-0,26%	-1,62%	0,9349	0,9299	0,9206
EUR/BRL	6,2604	0,53%	6,17%	6,4383	6,6268	6,9739
EUR/PLN	4,2348	0,19%	1,11%	4,2696	4,3018	4,3577


FIXINGS CONTRA USD e EUR

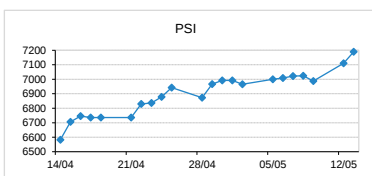
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1112	0,8406	164,61	0,9400	10,8766	7,4595	1,5604	1,72755	6,2604	11,5796
USD	0,8961	-	0,7544	147,86	0,8415	9,7294	6,6837	1,3981	1,5482	5,6287	10,3768

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,470	2,80	21,39
BCP	0,598	-0,66	28,77
CORT. AMORIM	8,280	2,99	2,86
CTT	6,660	-0,75	23,33
EDP	3,404	1,73	10,13
EDP R	9,330	7,49	-7,07
GALP	14,395	0,59	-9,75
J MARTINS	21,460	-3,68	16,31
MOTA ENGIL	4,158	3,90	42,69
NAVIGATOR	3,468	0,17	-3,40
NOS	3,710	1,64	12,91
REN	2,715	1,69	19,08
SEMAPA	17,666	0,26	24,58
SONAE SGPS	1,150	0,70	25,82
IBERSOL	9,200	0,22	22,99

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	7,49
MOTA ENGIL	3,90
CORT. AMORI	2,99
ALTRI	2,80
EDP	1,73
BCP	-0,66
CTT	-0,75
J MARTINS	-3,68



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.190,07	1,11%	12,75%	7.110,83	6.194,45
CAC40	7.873,83	0,30%	6,68%	8.257,88	6.763,76
ESTX 50 PR	5.416,21	0,44%	10,63%	5.568,19	4.473,94
XTRA DAX	23.638,56	0,31%	18,73%	23.911,98	17.024,82
S&P 500	5.897,30	0,91%	0,26%	6.147,43	4.835,04
IBEX 35	13.769,10	0,83%	18,75%	13.740,20	10.298,70
NIKKEI 225	38.183,26	1,43%	-4,29%	42.426,77	30.792,74

