

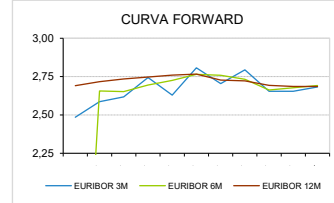
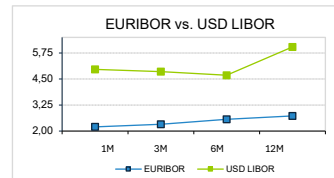
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

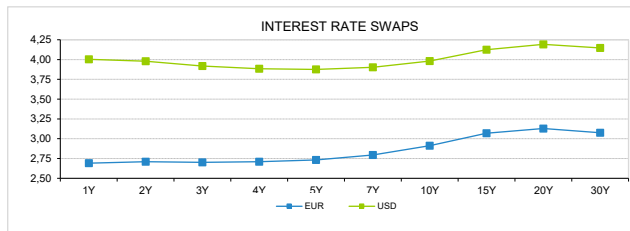
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2010	-2	22	1M	4,9602	0	-35	3,7399	-0,1600
3M	2,3240	1	6	3M	4,8537	0	-42	3,7734	-0,0088
6M	2,5680	-3	2	6M	4,6821	-1	-45	3,8462	0,0600
12M	2,7280	0	-8	12M	6,0414	8	31	3,9734	0,2100

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6914	-3	-5	2,7281	2,7400	2,9140
2Y	2,7090	-2	-10	2,7074	2,7782	2,9685
3Y	2,7016	-2	-10	2,7180	2,8220	3,0220
4Y	2,7106	-2	-11	2,7410	2,8690	3,0710
5Y	2,7311	-1	-11	2,7749	2,9206	3,1176
7Y	2,7944	-1	-12	2,8550	3,0130	3,1980
10Y	2,9110	0	-13	2,9780	3,1293	3,2800
15Y	3,0700	0	-13	3,1230	3,2240	3,3070
20Y	3,1290	0	-12	3,1602	3,2152	3,2557
30Y	3,0750	0	-10	3,0844	3,0980	3,0994

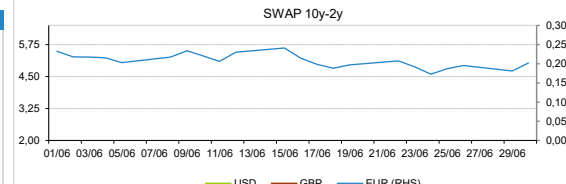
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,35
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0033	2	16	3,9460	3,7720	3,9360
2Y	3,9797	2	8	3,8700	3,8085	3,9750
3Y	3,9193	2	3	3,8380	3,8490	4,0190
4Y	3,8847	2	0	3,8400	3,8890	4,0625
5Y	3,8753	3	-2	3,8580	3,9300	4,1090
7Y	3,9020	3	-5	3,9110	4,0140	4,1930
10Y	3,9811	2	-7	4,0120	4,1350	4,2920
15Y	4,1242	2	-9	4,1540	4,2430	4,3510
20Y	4,1921	2	-10	4,2060	4,2520	4,3130
30Y	4,1467	2	-11	4,1390	4,1410	4,1510

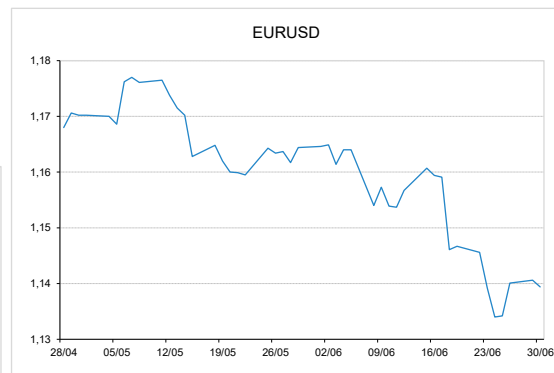
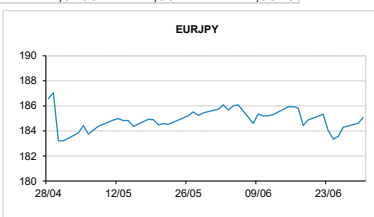
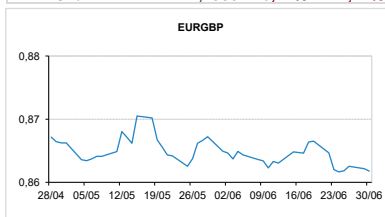


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	73,03	-0,12	-18,09	OT 2Y	2,522	-0,01	-0,90
JETFUEL	946,25	33,50	-147,75	OT 5Y	2,767	0,00	-1,50
DIESEL	921,50	27,50	-106,75	OT 10Y	3,243	0,00	-5,50
COBRE	13.344,50	-79,00	-357,50	BUND 10Y	2,822	0,50	-7,60
ZINCO	3.490,08	6,06	-48,09	SCHATZ 2Y	2,888	-0,25	-0,70
OURO	4.032,20	16,29	-452,78	T-NOTE 10Y	4,735	2,42	-1,90
TRIGO	575,00	-4,75	-48,50	T-NOTE 2Y	4,372	2,02	10,10
LICENÇA C02	80,00	1,22	-0,63	GILT 10Y	5,407	5,86	-7,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1394	-0,11%	-2,16%	1,1438	1,1485	1,1578
EUR/GBP	0,86178	0,04%	0,37%	0,86508	0,86852	0,87526
EUR/JPY	185,080	-0,25%	0,36%	185,073	185,066	185,054
EUR/CHF	0,9226	-0,02%	-0,85%	0,9169	0,9108	0,8995
EUR/BRL	5,9073	0,06%	-1,02%	6,0606	6,2007	6,5010
EUR/PLN	4,2986	-0,24%	-1,44%	4,3153	4,3312	4,3618



FIXINGS CONTRA USD e EUR

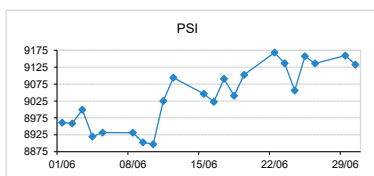
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1394	0,8618	185,08	0,9226	11,0768	7,4744	1,6217	1,65121	5,9073	11,3151
USD	0,8749	-	0,7536	162,51	0,8068	9,6802	6,5394	1,4188	1,4443	5,1786	9,8971

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,750	-0,73	5,56
BCP	1,035	1,07	15,49
CORP. AMORIM	6,390	-0,93	-3,33
CTT	5,785	-0,69	-22,14
EDP	4,581	0,75	17,01
EDP R	14,170	2,90	17,69
GALP	18,645	0,84	27,44
IBERSOL	9,850	-1,01	-0,51
J MARTINS	16,760	-3,68	-17,28
MOTA ENGL	4,664	-1,35	-5,74
NAVIGATOR	3,226	-1,04	2,74
NOS	5,045	-2,32	28,12
REN	3,775	-1,31	17,42
SEMAPA	20,300	-2,64	-2,87
SONAE SGPS	2,015	-1,95	25,00
TEIX. DUARTE	0,529	-2,76	-16,82

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	2,90
NOS	1,07
GALP	0,84
EDP	0,75
SONAE SGPS	-1,95
NOS	-2,32
SEMAPA	-2,64
TEIX. DUARTE	-2,76
J MARTINS	-3,68



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.132,59	-0,29%	10,52%	9.516,43	7.419,64
CAC40	8.403,99	0,44%	3,12%	8.642,23	7.505,27
ESTX 50 PR	6.328,09	1,55%	9,27%	6.337,22	5.154,83
XTRA DAX	24.995,81	1,50%	2,06%	25.507,79	21.863,81
S&P 500	7.478,73	0,52%	9,26%	7.620,90	6.174,97
IBEX 35	19.471,90	0,44%	12,50%	19.575,30	13.855,50
NIKKEI 225	70.062,32	0,86%	39,18%	72.831,73	39.288,90

