

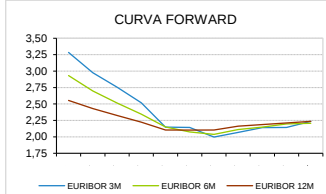
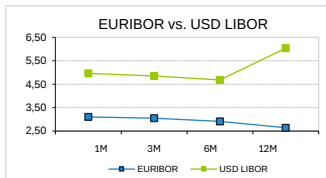
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

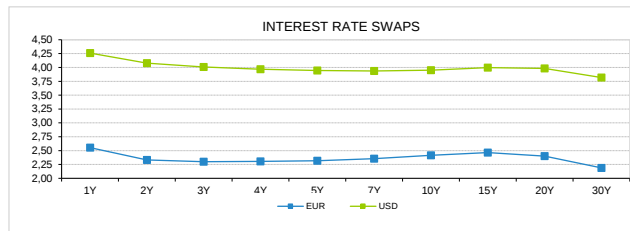
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,1020	1	-17	1M	4,9602	0	-35	4,7398	0,8525
3M	3,0490	-1	-20	3M	4,8537	0	-42	4,7051	0,6725
6M	2,9160	-1	-13	6M	4,6821	-1	-45	4,5975	0,5600
12M	2,6420	1	-5	12M	6,0414	8	31	4,4466	0,5425

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5540	-9	-21	2,1020	2,3227	2,4255
2Y	2,3315	-13	-16	2,1679	2,3459	2,4540
3Y	2,3001	-13	-12	2,2178	2,3710	2,4828
4Y	2,3055	-12	-10	2,2572	2,3990	2,5060
5Y	2,3177	-10	-9	2,2872	2,4240	2,5229
7Y	2,3540	-8	-8	2,3480	2,4700	2,5510
10Y	2,4142	-6	-8	2,4167	2,5094	2,5522
15Y	2,4643	-4	-10	2,4533	2,4723	2,4385
20Y	2,4020	-2	-11	2,3709	2,3448	2,2831
30Y	2,1885	0	-15	2,1520	2,1110	2,0470

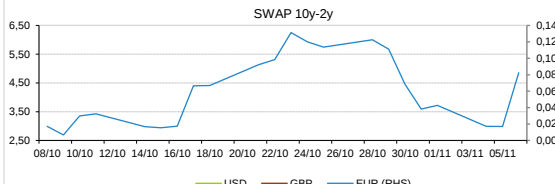
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,40
EUA	5,00
Reino Unido	5,00
Japão	0,25
Canadá	3,75
Suíça	-0,75
China	5,75
Brasil	10,75
Austrália	4,35
Índia	4,50



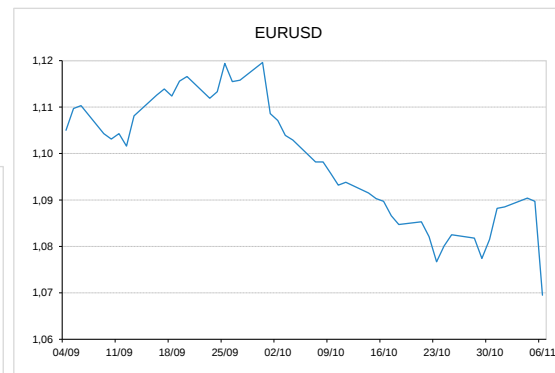
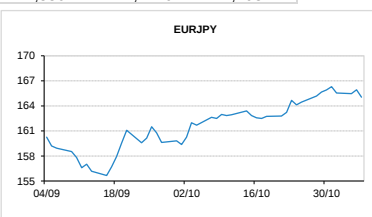
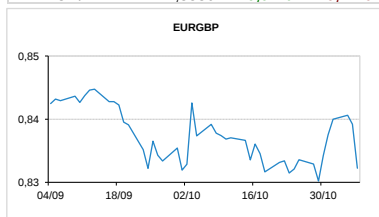
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,2594	8	11	3,8880	3,8370	3,9080
2Y	4,0787	12	28	3,8745	3,8430	3,9110
3Y	4,0095	15	35	3,8620	3,8640	3,9310
4Y	3,9677	16	38	3,8590	3,8760	3,9460
5Y	3,9464	17	40	3,8680	3,8940	3,9550
7Y	3,9374	18	40	3,8880	3,9195	3,9960
10Y	3,9500	19	39	3,9240	3,9720	4,0320
15Y	3,9965	21	37	3,9700	3,9810	3,9990
20Y	3,9829	21	35	3,9420	3,9150	3,8910
30Y	3,8183	22	33	3,7670	3,7090	3,6480



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	75,26	-0,27	-2,17	OT 2Y	2,242	-0,06	-1,40
JETFUEL	747,50	9,25	-3,00	OT 5Y	2,379	-0,04	9,50
DIESEL	693,50	12,75	-17,25	OT 10Y	2,907	0,02	12,70
COBRE	9.733,00	42,00	-205,00	BUND 10Y	2,398	-2,30	16,60
ZINCO	3.088,83	69,91	-66,99	SCHATZ 2Y	2,513	-10,39	2,00
OURO	2.665,90	-78,09	12,30	T-NOTE 10Y	4,808	12,34	36,80
TRIGO	574,50	2,00	-15,25	T-NOTE 2Y	4,570	8,72	35,60
LICENÇA C02	64,06	-0,24	2,01	GILT 10Y	4,915	6,66	46,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0695	-1,85%	-2,61%	1,0739	1,0789	1,0906
EUR/GBP	0,83223	0,84%	0,84%	0,8359	0,8400	0,8497
EUR/JPY	165,05	0,53%	-1,47%	165,04	165,03	165,01
EUR/CHF	0,9404	0,32%	-0,29%	0,9343	0,9296	0,9207
EUR/BRL	6,1174	2,61%	-1,52%	6,2115	6,3242	6,6242
EUR/PLN	4,3530	0,04%	-0,71%	4,3861	4,4219	4,4984


FIXINGS CONTRA USD e EUR

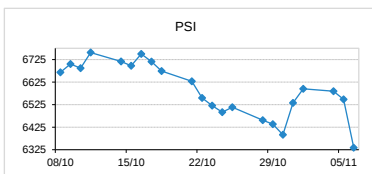
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0695	0,8322	165,05	0,9404	11,6448	7,4562	1,4949	1,63259	6,1174	11,8866
USD	0,9314	-	0,776	154,305	0,8752	10,8560	6,9454	1,3925	1,5209	5,7204	11,0590

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,998	-0,93	8,65
BCP	0,446	-2,11	62,57
CORT. AMORIM	8,160	-0,49	-10,72
CTT	4,290	0,12	22,92
EDP	3,321	-7,10	-27,09
EDP R	11,240	-11,08	-39,33
GALP	15,925	-1,61	19,38
J MARTINS	17,930	-1,54	-22,18
MOTA ENGIL	2,476	-2,52	-37,47
NAVIGATOR	3,450	-1,71	-2,76
NOS	3,345	-1,62	4,53
REN	2,280	-1,08	-1,94
SEMAPA	13,840	-1,84	3,28
SONAE SGPS	0,911	-1,62	0,72
IBERSOL	7,460	1,08	11,68

MAIORES GANHOS/PERDAS

Título	Variação %
IBERSOL	1,08
CTT	0,12
SEMAPA	-1,84
BCP	-2,11
MOTA ENGIL	-2,52
EDP	-7,10
EDP R	-11,08



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.334,18	-3,27%	-0,97%	6.993,53	6.050,03
CAC40	7.369,61	-0,51%	-2,30%	8.259,19	6.950,95
ESTX 50 PR	4.800,63	-1,43%	6,17%	5.121,71	4.133,46
XTRA DAX	19.039,31	-1,13%	13,66%	19.674,68	15.068,25
S&P 500	5.903,24	2,10%	23,78%	5.907,11	4.343,94
IBEX 35	11.495,30	-2,90%	13,79%	12.037,90	9.200,30
NIKKEI 225	39.480,67	2,61%	17,98%	42.426,77	31.156,12

