

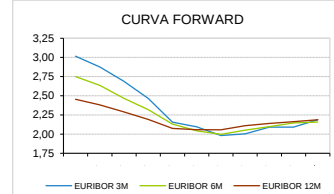
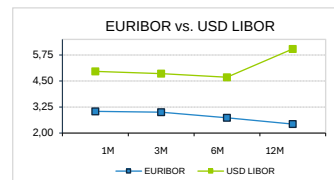
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

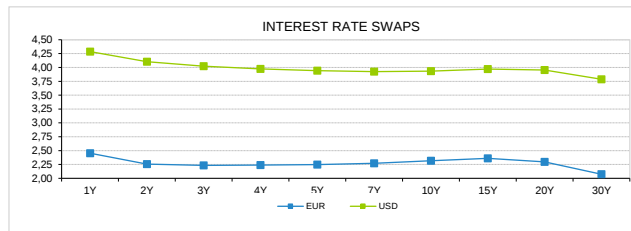
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,0430	-2	-10	1M	4,9602	0	-35	4,7096	0,8175
3M	3,0040	1	-20	3M	4,8537	0	-42	4,6847	0,6879
6M	2,7350	-1	-29	6M	4,6821	-1	-45	4,6036	0,5950
12M	2,4320	-4	-28	12M	6,0414	8	31	4,4622	0,5250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4532	3	-17	2,0570	2,2547	2,3233
2Y	2,2570	5	-4	2,1223	2,2668	2,3423
3Y	2,2342	5	0	2,1650	2,2890	2,3620
4Y	2,2390	5	2	2,1930	2,3050	2,3813
5Y	2,2465	4	1	2,2172	2,3230	2,3975
7Y	2,2720	4	-1	2,2620	2,3590	2,4250
10Y	2,3177	2	-4	2,3180	2,3950	2,4299
15Y	2,3617	3	-9	2,3489	2,3560	2,3160
20Y	2,2955	3	-13	2,2628	2,2267	2,1600
30Y	2,0737	1	-19	2,0360	1,9870	1,9178

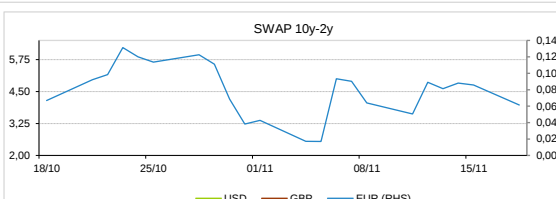
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,40
EUA	4,75
Reino Unido	4,75
Japão	0,25
Canadá	3,75
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	4,35
Índia	4,50



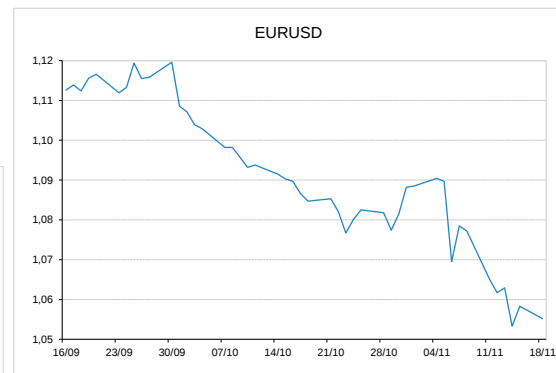
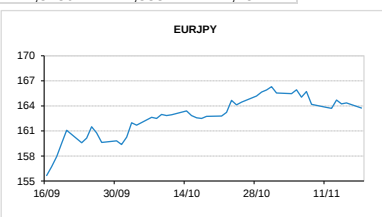
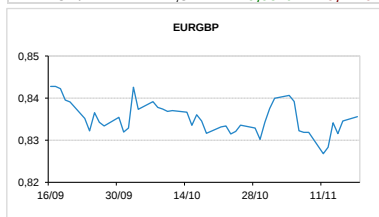
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,2867	1	18	3,9130	3,8070	3,8560
2Y	4,1040	0	35	3,8860	3,8050	3,8700
3Y	4,0245	0	39	3,8610	3,8220	3,8870
4Y	3,9735	0	40	3,8470	3,8370	3,9050
5Y	3,9439	0	38	3,8490	3,8530	3,9200
7Y	3,9250	0	35	3,8630	3,8840	3,9560
10Y	3,9340	0	32	3,8980	3,9320	3,9900
15Y	3,9725	1	28	3,9380	3,9410	3,9595
20Y	3,9546	1	25	3,9090	3,8730	3,8455
30Y	3,7873	1	21	3,7280	3,6630	3,6020



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	73,14	2,10	0,46	OT 2Y	2,253	0,05	6,90
JETFUEL	713,00	-3,00	13,00	OT 5Y	2,313	0,03	11,30
DIESEL	668,75	-2,50	17,00	OT 10Y	2,820	0,02	15,30
COBRE	8.971,00	12,50	-528,00	BUND 10Y	2,376	2,67	18,10
ZINCO	2.962,53	22,91	-81,87	SCHATZ 2Y	2,523	5,43	10,90
OURO	2.610,73	47,48	-110,73	T-NOTE 10Y	4,806	1,69	31,50
TRIGO	567,25	13,25	-25,25	T-NOTE 2Y	4,611	1,42	39,50
LICENÇA C02	69,45	1,44	7,17	GILT 10Y	4,794	0,13	48,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0552	-0,29%	-2,72%	1,0596	1,0648	1,0765
EUR/GBP	0,8356	-0,13%	-0,47%	0,8393	0,8437	0,8535
EUR/JPY	163,74	0,38%	-0,60%	163,73	163,72	163,71
EUR/CHF	0,9365	-0,04%	0,36%	0,9307	0,9260	0,9172
EUR/BRL	6,0808	0,27%	1,75%	6,1862	6,3050	6,6270
EUR/PLN	4,3142	0,09%	-0,21%	4,3480	4,3837	4,4521


FIXINGS CONTRA USD e EUR

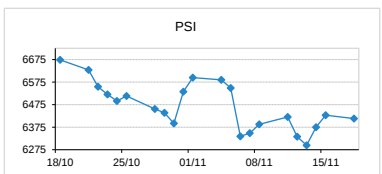
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0552	0,8356	163,74	0,9365	11,5784	7,4596	1,4846	1,6292	6,0808	11,6707
USD	0,9457	-	0,7911	154,98	0,8857	10,9586	7,0545	1,4047	1,5419	5,7420	11,0456

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,250	2,04	14,13
BCP	0,448	0,65	63,12
CORT. AMORIM	8,140	-0,37	-10,94
CTT	4,360	-0,34	24,93
EDP	3,441	-1,66	-24,46
EDP R	11,030	-2,99	-40,46
GALP	15,750	0,41	18,07
J MARTINS	17,700	-0,39	-23,18
MOTA ENGIL	2,584	-0,54	-34,75
NAVIGATOR	3,698	1,32	4,23
NOS	3,445	-0,43	7,66
REN	2,405	0,84	3,44
SEMAPA	14,320	0,14	6,87
SONAE SGPS	0,925	0,22	2,27
IBERSOL	7,320	-2,40	9,58

MAIORES GANHOS/PERDAS

Título	Variação %
ALTRI	2,04
NAVIGATOR	1,32
REN	0,84
BCP	0,65
GALP	0,41
NOS	-0,43
MOTA ENGIL	-0,54
EDP	-1,66
IBERSOL	-2,40
EDP R	-2,99



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.413,45	-0,23%	0,27%	6.993,53	6.050,03
CAC40	7.278,23	-0,12%	-3,51%	8.259,19	7.029,91
ESTX 50 PR	4.790,33	-0,09%	5,95%	5.121,71	4.304,00
XTRA DAX	19.189,19	-0,11%	14,55%	19.674,68	15.826,67
S&P 500	5.904,86	0,58%	23,79%	6.017,31	4.499,66
IBEX 35	11.674,80	0,33%	15,57%	12.037,90	9.693,60
NIKKEI 225	38.220,85	-1,09%	14,21%	42.426,77	31.156,12

