

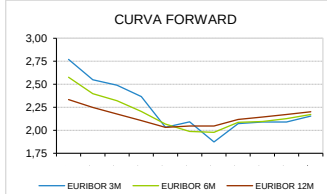
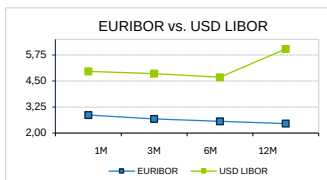
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

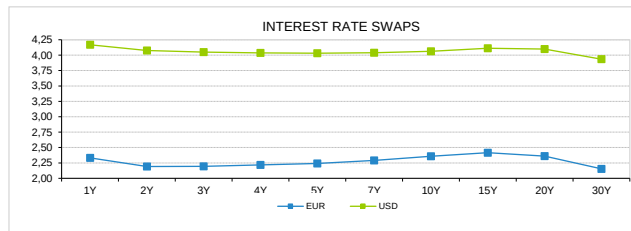
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,8670	0	-14	1M	4,9602	0	-35	4,7095	0,4200
3M	2,6780	-1	-26	3M	4,8537	0	-42	4,6341	0,4450
6M	2,5620	-2	-13	6M	4,6821	-1	-45	4,5769	0,3500
12M	2,4540	-1	-1	12M	6,0414	8	31	4,4872	0,2825

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3332	-2	3	2,0465	2,2970	2,3990
2Y	2,1911	-3	14	2,1230	2,3180	2,4250
3Y	2,1945	-4	19	2,1790	2,3450	2,4490
4Y	2,2190	-4	22	2,2180	2,3700	2,4710
5Y	2,2420	-4	23	2,2520	2,3935	2,4883
7Y	2,2918	-4	25	2,3123	2,4370	2,5150
10Y	2,3580	-3	26	2,3800	2,4775	2,5200
15Y	2,4161	-3	26	2,4200	2,4423	2,4100
20Y	2,3601	-3	25	2,3412	2,3187	2,2589
30Y	2,1541	-3	25	2,1270	2,0910	2,0320

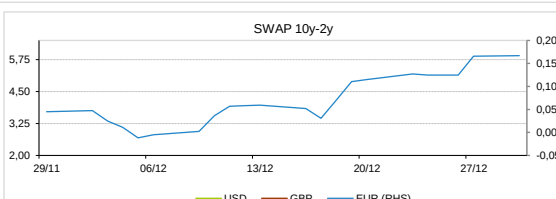
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,15
EUA	4,50
Reino Unido	4,75
Japão	0,25
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,00



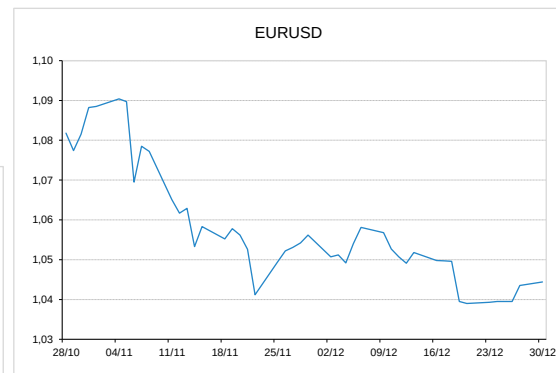
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1681	-5	-6	3,9820	3,9870	4,0550
2Y	4,0755	-7	7	3,9880	3,9980	4,0690
3Y	4,0499	-8	17	3,9875	4,0160	4,0740
4Y	4,0360	-9	22	3,9930	4,0330	4,0850
5Y	4,0313	-9	26	4,0040	4,0420	4,0990
7Y	4,0402	-8	31	4,0250	4,0670	4,1320
10Y	4,0622	-8	34	4,0610	4,1120	4,1670
15Y	4,1125	-7	36	4,1030	4,1180	4,1320
20Y	4,0995	-6	36	4,0740	4,0490	4,0195
30Y	3,9346	-6	36	3,8945	3,8360	3,7700



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	74,45	0,28	2,61	OT 2Y	2,249	0,13	19,10
JETFUEL	707,00	8,00	-1,50	OT 5Y	2,259	-0,01	16,60
DIESEL	681,75	6,00	6,00	OT 10Y	2,846	-0,02	24,60
COBRE	8.981,50	31,50	-38,00	BUND 10Y	2,250	-2,17	25,40
ZINCO	3.018,50	-15,74	-115,02	SCHATZ 2Y	2,392	-0,74	13,50
OURO	2.599,67	-21,73	-43,48	T-NOTE 10Y	4,865	-5,69	24,00
TRIGO	546,00	-0,50	-2,00	T-NOTE 2Y	4,518	-6,50	9,20
LICENÇA C02	72,00	0,44	1,51	GILT 10Y	5,029	-2,03	48,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0444	0,09%	-0,60%	1,0487	1,0541	1,0656
EUR/GBP	0,8295	0,18%	-0,06%	0,8335	0,8384	0,8488
EUR/JPY	164,57	0,05%	-4,15%	164,56	164,55	164,54
EUR/CHF	0,9417	-0,14%	-1,16%	0,9360	0,9309	0,9209
EUR/BRL	6,4782	-0,35%	-1,66%	6,6171	6,7828	7,1917
EUR/PLN	4,2764	-0,14%	0,20%	4,3092	4,3488	4,4269


FIXINGS CONTRA USD e EUR

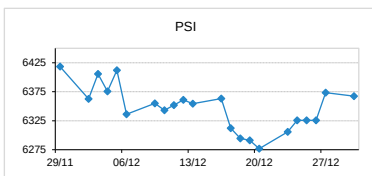
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0444	0,8295	164,57	0,9417	11,4642	7,4581	1,4931	1,67112	6,4782	11,7974
USD	0,9634	-	0,7993	157,22	0,9067	11,0430	7,1853	1,4391	1,6091	6,2180	11,3767

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,300	-0,56	15,22
BCP	0,465	1,04	69,46
CORT. AMORIM	7,970	-0,50	-11,83
CTT	5,300	1,34	51,86
EDP	3,099	-1,05	-31,96
EDP R	9,595	-0,57	-48,21
GALP	16,655	-0,89	24,85
J MARTINS	18,220	-0,05	-20,92
MOTA ENGIL	2,914	-0,48	-26,41
NAVIGATOR	3,558	-0,61	0,28
NOS	3,330	0,15	4,06
REN	2,265	0,22	-2,58
SEMAPA	14,060	0,43	4,93
SONAE SGPS	0,912	-0,22	0,83
IBERSOL	7,500	-0,27	12,28

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	1,34
BCP	1,04
SEMAPA	0,43
REN	0,22
NOS	0,15
ALTRI	-0,56
EDP R	-0,57
NAVIGATOR	-0,61
GALP	-0,89
EDP	-1,05



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.367,38	-0,10%	-0,45%	6.993,53	6.050,03
CAC40	7.313,56	-0,57%	-3,04%	8.259,19	7.029,91
ESTX 50 PR	4.869,28	-0,60%	7,69%	5.121,71	4.380,97
XTRA DAX	19.909,14	-0,38%	18,85%	20.522,82	16.345,02
S&P 500	5.911,26	-1,01%	23,92%	6.099,97	4.682,11
IBEX 35	11.536,80	0,05%	14,20%	12.153,60	9.798,80
NIKKEI 225	39.894,54	-0,96%	19,22%	42.426,77	31.156,12

