

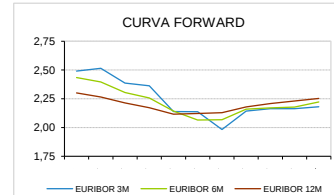
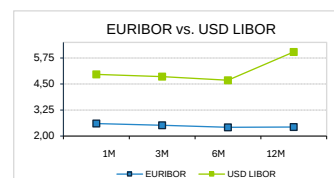
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

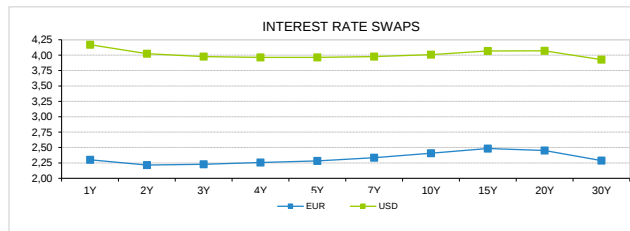
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,6000	1	-14	1M	4,9602	0	-35	4,4625	0,3700
3M	2,5210	0	-12	3M	4,8537	0	-42	4,4391	0,3150
6M	2,4210	-3	-16	6M	4,6821	-1	-45	4,3456	0,3000
12M	2,4310	-3	-7	12M	6,0414	8	31	4,2285	0,3550

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3019	-3	-18	2,1283	2,3429	2,4450
2Y	2,2155	-2	-19	2,1905	2,3687	2,4720
3Y	2,2281	-2	-18	2,2405	2,3960	2,4995
4Y	2,2560	-1	-17	2,2770	2,4185	2,5260
5Y	2,2825	-1	-16	2,3090	2,4463	2,5513
7Y	2,3338	0	-13	2,3690	2,4950	2,5860
10Y	2,4081	-1	-11	2,4437	2,5477	2,6046
15Y	2,4840	0	-8	2,5001	2,5349	2,5224
20Y	2,4511	1	-5	2,4450	2,4385	2,3994
30Y	2,2891	1	0	2,2740	2,2535	2,2139

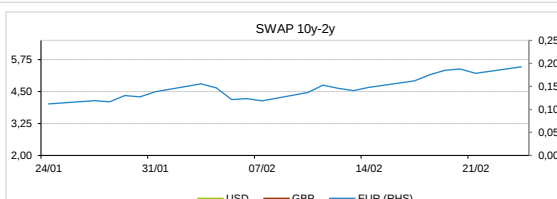
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,90
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	3,00
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	4,10
Índia	4,00



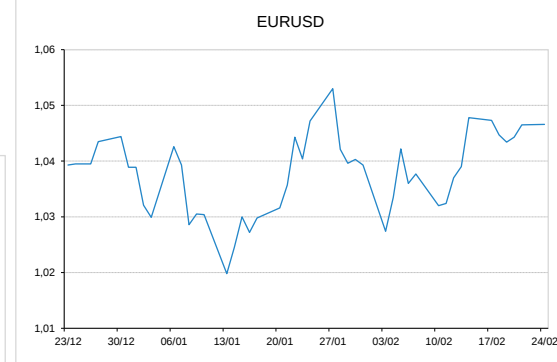
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1699	-1	-1	3,8710	3,9220	4,0100
2Y	4,0236	-2	-8	3,8760	3,9340	4,0240
3Y	3,9766	-2	-12	3,8910	3,9590	4,0380
4Y	3,9638	-3	-14	3,9040	3,9770	4,0510
5Y	3,9628	-3	-15	3,9240	3,9940	4,0660
7Y	3,9771	-3	-15	3,9570	4,0240	4,1010
10Y	4,0087	-3	-15	4,0030	4,0740	4,1390
15Y	4,0688	-3	-14	4,0590	4,0950	4,1230
20Y	4,0699	-3	-12	4,0460	4,0410	4,0260
30Y	3,9270	-3	-10	3,8880	3,8430	3,7880



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	74,78	0,35	-2,77	OT 2Y	2,068	-0,02	-14,20
JETFUEL	743,50	-19,00	-37,25	OT 5Y	2,462	0,13	3,10
DIESEL	728,75	-18,25	-14,50	OT 10Y	3,007	0,09	3,50
COBRE	9.515,50	-4,50	274,50	BUND 10Y	2,339	0,67	-7,20
ZINCO	2.902,97	9,71	1,40	SCHATZ 2Y	2,463	-1,23	-11,90
OURO	2.941,65	5,59	171,07	T-NOTE 10Y	4,763	-0,75	-16,60
TRIGO	589,50	-14,50	30,75	T-NOTE 2Y	4,469	-0,61	-8,90
LICENÇA C02	73,81	-0,09	-7,86	GILT 10Y	4,959	-1,34	-8,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0466	0,01%	-0,06%	1,0516	1,0571	1,0683
EUR/GBP	0,8283	-0,08%	1,91%	0,8324	0,8368	0,8456
EUR/JPY	156,81	0,41%	4,52%	156,80	156,79	156,78
EUR/CHF	0,9395	0,02%	1,23%	0,9342	0,9293	0,9201
EUR/BRL	6,001	-0,12%	3,39%	6,1344	6,2978	6,6485
EUR/PLN	4,1418	0,47%	1,70%	4,1761	4,2136	4,2861


FIXINGS CONTRA USD e EUR

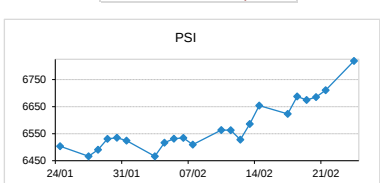
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0466	0,8283	156,81	0,9395	11,1596	7,4604	1,4894	1,64718	6,0010	11,6357
USD	0,9555	-	0,7925	149,24	0,8969	10,6575	7,1282	1,4238	1,5743	5,7313	11,1194

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,055	-0,25	13,60
BCP	0,558	1,56	20,16
CORT. AMORIM	8,300	1,84	3,11
CTT	7,030	0,86	30,19
EDP	3,135	3,33	1,42
EDP R	9,210	3,48	-8,27
GALP	14,940	-0,73	-6,33
J MARTINS	20,520	2,70	11,22
MOTA ENGIL	3,012	0,27	3,36
NAVIGATOR	3,290	0,24	-8,36
NOS	3,910	3,17	17,42
REN	2,490	1,63	9,21
SEMAPA	15,560	-1,27	9,73
SONAE SGPS	0,970	1,89	6,13
IBERSOL	8,540	0,95	14,17

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	3,48
EDP	3,33
NOS	3,17
J MARTINS	2,70
SONAE SGPS	1,89
ALTRI	-0,25
GALP	-0,73
SEMAPA	-1,27



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.819,07	1,62%	6,93%	6.993,53	6.050,03
CAC40	8.090,99	-0,78%	9,62%	8.259,19	7.029,91
ESTX 50 PR	5.453,76	-0,39%	11,39%	5.544,12	4.473,94
XTRA DAX	22.425,93	0,62%	12,64%	22.935,06	17.024,82
S&P 500	6.016,62	0,06%	2,30%	6.147,43	4.953,56
IBEX 35	13.012,90	0,47%	12,23%	13.158,60	10.001,00
NIKKEI 225	38.776,94	0,26%	-2,80%	42.426,77	31.156,12

