

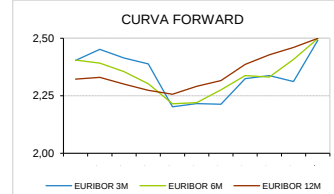
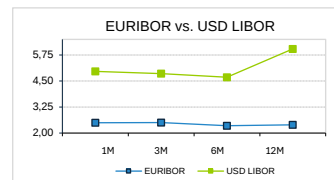
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

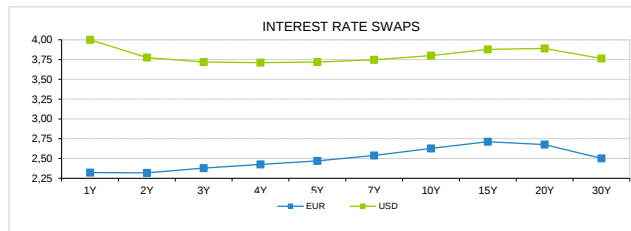
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4940	2	-12	1M	4,9602	0	-35	4,4542	0,2750
3M	2,5040	1	-3	3M	4,8537	0	-42	4,4075	0,2973
6M	2,3530	1	-12	6M	4,6821	-1	-45	4,3099	0,2700
12M	2,3920	1	2	12M	6,0414	8	31	4,1734	0,3300

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3229	8	2	2,3153	2,5742	2,6930
2Y	2,3190	17	13	2,4081	2,6144	2,7230
3Y	2,3780	22	19	2,4620	2,6410	2,7549
4Y	2,4251	23	22	2,5090	2,6680	2,7840
5Y	2,4703	23	26	2,5449	2,6963	2,8062
7Y	2,5378	23	29	2,6090	2,7488	2,8467
10Y	2,6267	21	32	2,6896	2,8030	2,8598
15Y	2,7123	20	35	2,7440	2,7820	2,7650
20Y	2,6755	18	36	2,6810	2,6750	2,6293
30Y	2,5025	16	40	2,4970	2,4768	2,4329

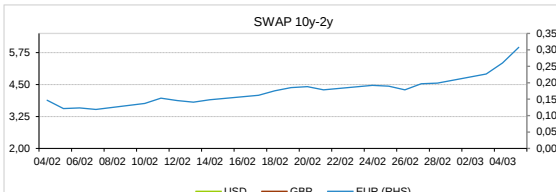
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,90
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	3,00
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	4,10
Índia	4,00



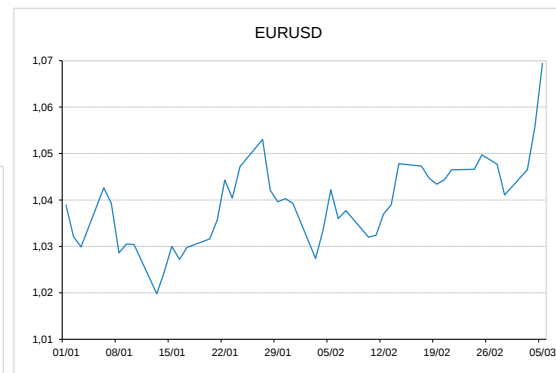
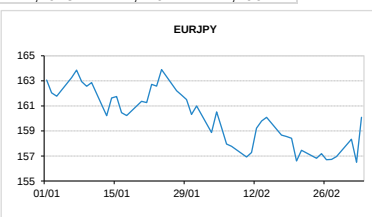
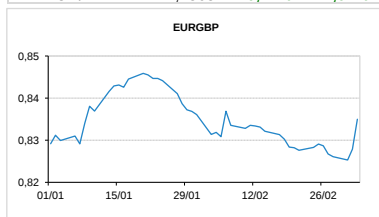
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9993	-4	-17	3,5470	3,6915	3,8040
2Y	3,7749	-5	-26	3,5730	3,7175	3,8230
3Y	3,7181	-5	-27	3,6110	3,7450	3,8480
4Y	3,7108	-5	-25	3,6430	3,7680	3,8700
5Y	3,7182	-4	-24	3,6730	3,7930	3,8950
7Y	3,7477	-3	-21	3,7240	3,8390	3,9390
10Y	3,7990	-2	-18	3,7950	3,9020	3,9835
15Y	3,8792	-1	-14	3,8710	3,9330	3,9740
20Y	3,8916	-1	-12	3,8690	3,8870	3,8840
30Y	3,7638	0	-8	3,7250	3,7010	3,6570



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,41	-2,63	-5,68	OT 2Y	2,244	0,22	21,60
JETFUEL	706,25	-6,50	-50,75	OT 5Y	2,669	0,25	42,50
DIESEL	698,25	1,50	-22,75	OT 10Y	3,289	0,27	46,80
COBRE	9.387,00	-76,00	192,50	BUND 10Y	2,739	30,83	40,90
ZINCO	2.783,48	-32,81	-0,72	SCHATZ 2Y	2,582	23,67	23,20
OURO	2.928,45	10,56	61,21	T-NOTE 10Y	4,594	0,92	-26,70
TRIGO	547,25	10,50	-37,25	T-NOTE 2Y	4,106	-2,21	-35,50
LICENÇA C02	68,19	-0,31	-12,93	GILT 10Y	5,041	21,41	16,60


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0694	1,30%	2,61%	1,0748	1,0800	1,0894
EUR/GBP	0,835	-0,85%	-0,50%	0,8393	0,8436	0,8521
EUR/JPY	160,09	-2,24%	-0,52%	160,08	160,07	160,06
EUR/CHF	0,9569	-1,23%	-1,97%	0,9512	0,9463	0,9368
EUR/BRL	6,2541	-2,36%	-3,43%	6,4077	6,5852	6,9446
EUR/PLN	4,1565	0,22%	1,07%	4,1925	4,2292	4,2967


FIXINGS CONTRA USD e EUR

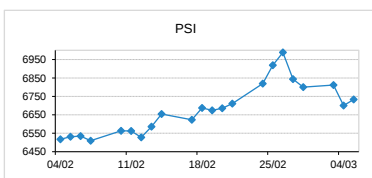
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0694	0,8350	160,09	0,9569	11,0285	7,4590	1,5506	1,70753	6,2541	11,8101
USD	0,9293	-	0,7773	149,005	0,8888	10,2541	6,9320	1,4395	1,5858	5,8607	10,9598

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,125	0,99	14,92
BCP	0,533	3,33	14,70
CORT. AMORIM	8,250	0,49	2,48
CTT	6,990	1,90	29,44
EDP	3,017	-1,63	-2,39
EDP R	8,180	-1,86	-18,53
GALP	14,935	-0,10	-6,36
J MARTINS	20,620	-1,43	11,76
MOTA ENGIL	3,400	12,14	16,68
NAVIGATOR	3,226	0,69	-10,14
NOS	4,395	0,69	31,98
REN	2,540	-1,17	11,40
SEMAPA	15,220	1,47	7,33
SONAE SGPS	1,006	-1,37	10,07
IBERSOL	8,560	0,00	14,44

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	12,14
BCP	3,33
CTT	1,90
SEMAPA	1,47
ALTRI	0,99
REN	-1,17
SONAE SGPS	-1,37
J MARTINS	-1,43
EDP	-1,63
EDP R	-1,86



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.733,34	0,49%	5,58%	6.993,53	6.050,03
CAC40	8.173,75	1,56%	10,74%	8.259,19	7.029,91
ESTX 50 PR	5.489,12	1,89%	12,11%	5.568,19	4.473,94
XTRA DAX	23.079,17	3,37%	15,92%	23.307,97	17.024,82
S&P 500	5.750,16	-0,48%	-2,23%	6.147,43	4.953,56
IBEX 35	13.214,00	1,40%	13,96%	13.446,40	10.032,10
NIKKEI 225	37.418,24	0,23%	-6,21%	42.426,77	31.156,12

