

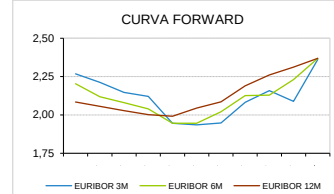
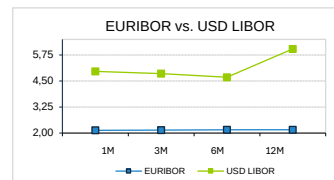
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

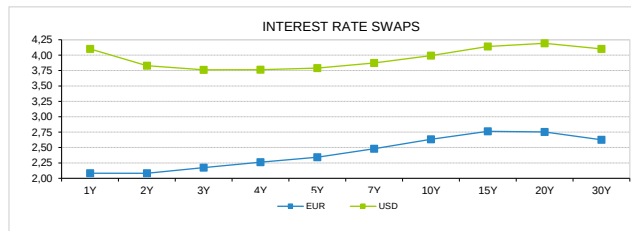
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,1320	1	-12	1M	4,9602	0	-35	4,2189	0,1675
3M	2,1420	0	-11	3M	4,8537	0	-42	4,1995	0,1200
6M	2,1560	3	-6	6M	4,6821	-1	-45	4,0949	0,0800
12M	2,1600	5	3	12M	6,0414	8	31	3,9397	0,0950

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0831	2	2	2,0798	2,5390	2,7939
2Y	2,0818	1	10	2,2217	2,6101	2,8471
3Y	2,1743	1	13	2,3240	2,6687	2,8942
4Y	2,2629	2	13	2,4120	2,7255	2,9333
5Y	2,3435	1	13	2,4840	2,7780	2,9646
7Y	2,4790	2	13	2,6079	2,8550	3,0040
10Y	2,6330	1	14	2,7378	2,9258	3,0188
15Y	2,7629	2	15	2,8244	2,9180	2,9320
20Y	2,7520	2	17	2,7838	2,8258	2,8090
30Y	2,6270	2	21	2,6440	2,6640	2,6483

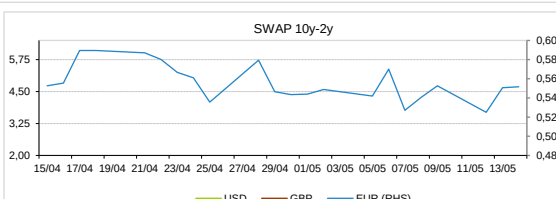
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,75
Austrália	4,10
Índia	4,00



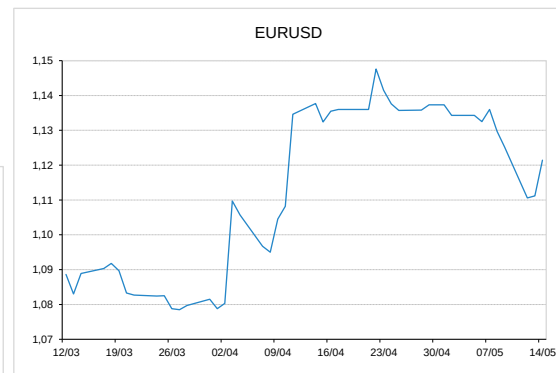
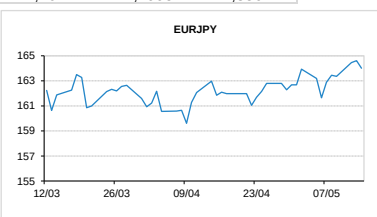
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1028	3	21	3,5435	3,7650	4,0620
2Y	3,8277	4	21	3,5870	3,8310	4,1130
3Y	3,7619	4	18	3,6440	3,9050	4,1590
4Y	3,7630	5	16	3,7050	3,9660	4,1980
5Y	3,7897	5	15	3,7710	4,0200	4,2400
7Y	3,8735	5	14	3,8840	4,1110	4,3150
10Y	3,9926	5	14	4,0200	4,2220	4,3810
15Y	4,1410	5	14	4,1600	4,2920	4,3920
20Y	4,1924	5	14	4,1910	4,2690	4,3170
30Y	4,1028	5	15	4,0830	4,1060	4,1010



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,02	-0,61	1,80	OT 2Y	1,991	0,02	15,80
JETFUEL	680,25	-15,25	33,75	OT 5Y	2,467	0,01	11,50
DIESEL	634,25	13,00	30,25	OT 10Y	3,196	0,01	9,90
COBRE	9.624,50	79,00	445,00	BUND 10Y	2,636	3,13	17,50
ZINCO	2.681,28	24,40	37,59	SCHATZ 2Y	2,326	0,74	17,20
OURO	3.181,84	-68,47	-29,09	T-NOTE 10Y	4,759	2,24	11,50
TRIGO	523,75	6,50	-38,00	T-NOTE 2Y	4,293	2,62	25,10
LICENÇA C02	72,27	-0,63	5,76	GILT 10Y	5,166	9,26	7,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1214	0,92%	-1,43%	1,1282	1,1349	1,1473
EUR/GBP	0,8415	-0,11%	2,65%	0,8463	0,8509	0,8599
EUR/JPY	164,01	0,37%	-0,63%	164,00	164,00	163,98
EUR/CHF	0,9412	-0,25%	-1,73%	0,9360	0,9311	0,9215
EUR/BRL	6,2928	-0,32%	5,61%	6,4703	6,6587	7,0140
EUR/PLN	4,2327	0,09%	1,16%	4,2672	4,2995	4,3567


FIXINGS CONTRA USD e EUR

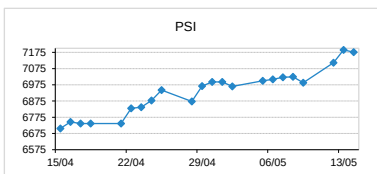
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1214	0,8415	164,01	0,9412	10,8994	7,4612	1,5651	1,73851	6,2928	11,6109
USD	0,8917	-	0,7517	146,305	0,8395	9,7051	6,6536	1,3959	1,5487	5,6132	10,3401

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,450	-0,31	21,01
BCP	0,632	5,68	36,09
CORT. AMORIM	8,210	-0,85	1,99
CTT	6,540	-1,80	21,11
EDP	3,388	-0,47	9,61
EDP R	9,140	-2,04	-8,96
GALP	14,210	-1,29	-10,91
J MARTINS	21,240	-1,03	15,12
MOTA ENGIL	4,198	0,96	44,06
NAVIGATOR	3,508	1,15	-2,28
NOS	3,685	-0,67	12,15
REN	2,735	0,74	19,96
SEMAPA	17,800	0,76	25,53
SONAE SGPS	1,100	-4,35	20,35
IBERSOL	9,160	-0,43	22,46

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	5,68
NAVIGATOR	1,15
MOTA ENGIL	0,96
SEMAPA	0,76
REN	0,74
J MARTINS	-1,03
GALP	-1,29
CTT	-1,80
EDP R	-2,04
SONAE SGPS	-4,35



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.176,41	-0,19%	12,53%	7.263,82	6.194,45
CAC40	7.836,79	-0,47%	6,18%	8.257,88	6.763,76
ESTX 50 PR	5.403,44	-0,24%	10,36%	5.568,19	4.473,94
XTRA DAX	23.527,01	-0,47%	18,17%	23.911,98	17.024,82
S&P 500	5.898,64	0,20%	0,29%	6.147,43	4.835,04
IBEX 35	13.840,20	0,52%	19,36%	13.800,70	10.298,70
NIKKEI 225	38.128,13	-0,14%	-4,43%	42.426,77	30.792,74

