

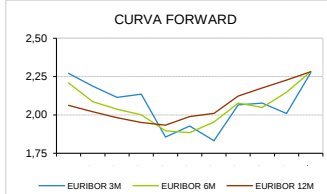
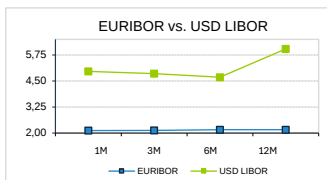
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

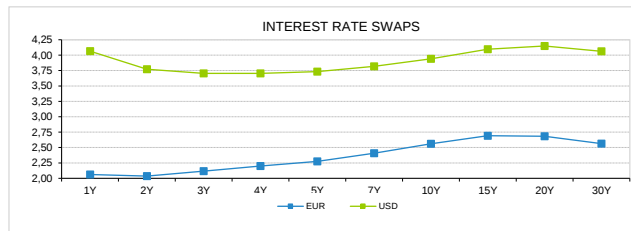
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,1200	-1	-9	1M	4,9602	0	-35	4,2198	0,1700
3M	2,1270	-2	-14	3M	4,8537	0	-42	4,2047	0,1075
6M	2,1610	1	-5	6M	4,6821	-1	-45	4,1096	0,0450
12M	2,1610	0	4	12M	6,0414	8	31	3,9558	0,0800

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0614	-2	1	2,0110	2,4595	2,7200
2Y	2,0363	-5	7	2,1451	2,5253	2,7715
3Y	2,1166	-6	8	2,2480	2,5910	2,8190
4Y	2,2000	-8	7	2,3310	2,6450	2,8590
5Y	2,2750	-8	6	2,4053	2,6960	2,8864
7Y	2,4086	-8	5	2,5290	2,7780	2,9310
10Y	2,5613	-8	4	2,6607	2,8490	2,9468
15Y	2,6918	-7	5	2,7510	2,8450	2,8625
20Y	2,6840	-7	6	2,7134	2,7563	2,7430
30Y	2,5621	-7	8	2,5770	2,6000	2,5878

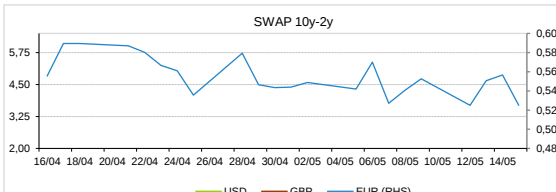
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,75
Austrália	4,10
Índia	4,00



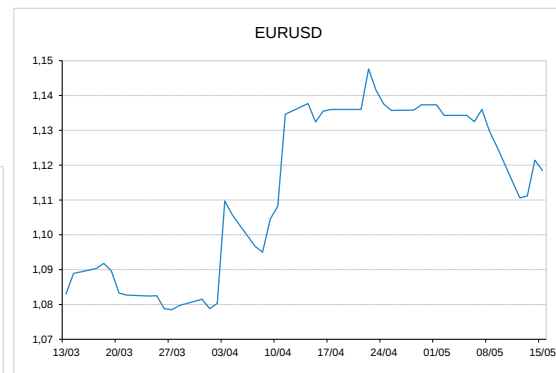
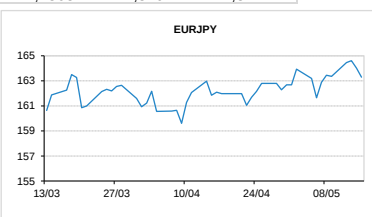
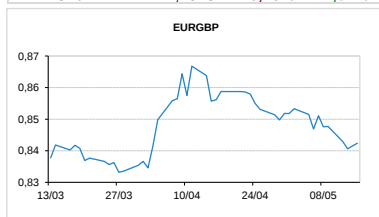
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0652	-4	18	3,4710	3,7140	4,0230
2Y	3,7728	-7	17	3,5160	3,7760	4,0660
3Y	3,7040	-8	15	3,5800	3,8550	4,1150
4Y	3,7050	-8	13	3,6410	3,9150	4,1550
5Y	3,7319	-8	12	3,7110	3,9710	4,1930
7Y	3,8183	-8	12	3,8280	4,0620	4,2720
10Y	3,9415	-7	13	3,9670	4,1780	4,3430
15Y	4,0952	-6	14	4,1135	4,2520	4,3560
20Y	4,1487	-6	15	4,1480	4,2320	4,2840
30Y	4,0631	-5	16	4,0430	4,0700	4,0680



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,42	-1,67	0,54	OT 2Y	1,935	-0,06	7,90
JETFUEL	686,75	6,50	23,25	OT 5Y	2,395	-0,07	1,70
DIESEL	638,25	4,00	20,25	OT 10Y	3,118	-0,08	-0,90
COBRE	9.592,00	7,00	419,50	BUND 10Y	2,559	-6,15	8,10
ZINCO	2.745,76	64,48	120,22	SCHATZ 2Y	2,272	-4,17	12,80
OURO	3.216,56	39,31	-14,16	T-NOTE 10Y	4,711	-5,60	10,60
TRIGO	525,25	0,50	-30,75	T-NOTE 2Y	4,243	-6,45	20,50
LICENÇA C02	73,32	0,99	7,13	GILT 10Y	5,098	-5,86	2,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1185	-0,26%	-1,23%	1,1252	1,1320	1,1442
EUR/GBP	0,8424	-0,11%	1,58%	0,8471	0,8518	0,8608
EUR/JPY	163,3	0,43%	-0,89%	163,29	163,29	163,28
EUR/CHF	0,9354	0,65%	-0,67%	0,9304	0,9255	0,9160
EUR/BRL	6,3092	-0,15%	5,23%	6,4882	6,6794	7,0313
EUR/PLN	4,2528	-0,49%	1,02%	4,2868	4,3194	4,3772


FIXINGS CONTRA USD e EUR

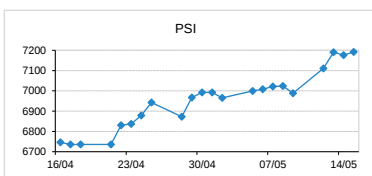
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1185	0,8424	163,30	0,9354	10,8962	7,4607	1,5649	1,74777	6,3092	11,6628
USD	0,8937	-	0,7531	145,845	0,8369	9,7366	6,6674	1,3994	1,5620	5,6440	10,4235

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,140	-4,81	15,20
BCP	0,633	0,06	36,17
CORT. AMORIM	8,260	0,61	2,61
CTT	6,690	2,29	23,89
EDP	3,422	1,00	10,71
EDP R	9,110	-0,33	-9,26
GALP	14,070	-0,99	-11,79
J MARTINS	21,220	-0,09	15,01
MOTA ENGIL	4,150	-1,14	42,42
NAVIGATOR	3,520	0,34	-1,95
NOS	3,705	0,54	12,76
REN	2,785	1,83	22,15
SEMAPA	18,200	2,25	28,35
SONAE SGPS	1,114	1,27	21,88
IBERSOL	9,100	-0,66	21,66

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	2,29
SEMAPA	2,25
REN	1,83
SONAE SGPS	1,27
EDP	1,00
EDP R	-0,33
IBERSOL	-0,66
GALP	-0,99
MOTA ENGIL	-1,14
ALTRI	-4,81



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.191,82	0,21%	12,77%	7.263,82	6.194,45
CAC40	7.853,47	0,21%	6,40%	8.257,88	6.763,76
ESTX 50 PR	5.412,08	0,16%	10,54%	5.568,19	4.473,94
XTRA DAX	23.695,59	0,72%	19,02%	23.911,98	17.024,82
S&P 500	5.901,97	0,16%	0,35%	6.147,43	4.835,04
IBEX 35	13.930,20	0,65%	20,14%	13.846,70	10.298,70
NIKKEI 225	37.755,51	-0,98%	-5,36%	42.426,77	30.792,74

