

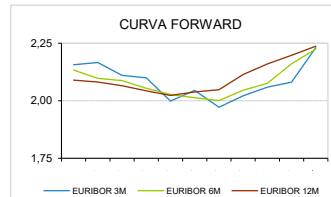
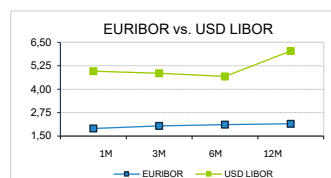
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

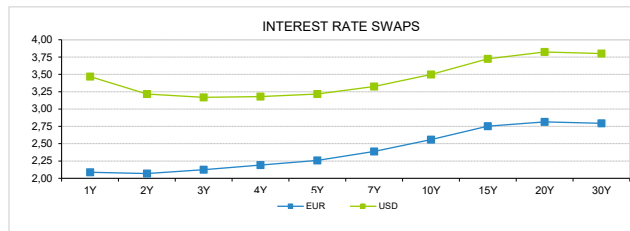
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9040	-3	-1	1M	4,9602	0	-35	3,9608	-0,0400
3M	2,0380	2	2	3M	4,8537	0	-42	3,9362	-0,0400
6M	2,1100	1	0	6M	4,6821	-1	-45	3,8617	0,0150
12M	2,1570	2	0	12M	6,0414	8	31	3,7446	0,0900

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0874	0	-3	2,0493	2,4069	2,6743
2Y	2,0690	0	-8	2,1415	2,4730	2,7358
3Y	2,1234	-1	-10	2,2270	2,5410	2,7960
4Y	2,1919	-1	-11	2,3010	2,6003	2,8505
5Y	2,2590	-1	-12	2,3740	2,6615	2,8982
7Y	2,3873	-2	-13	2,5030	2,7690	2,9810
10Y	2,5590	-2	-14	2,6675	2,8914	3,0522
15Y	2,7520	-3	-14	2,8283	2,9715	3,0556
20Y	2,8143	-3	-14	2,8638	2,9563	3,0050
30Y	2,7948	-3	-15	2,8250	2,8835	2,9108

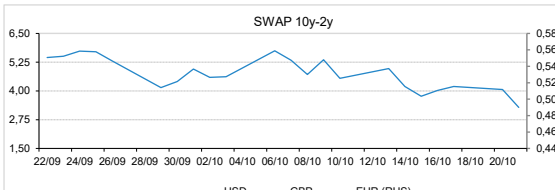
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,25
Reino Unido	4,00
Japão	0,50
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,50



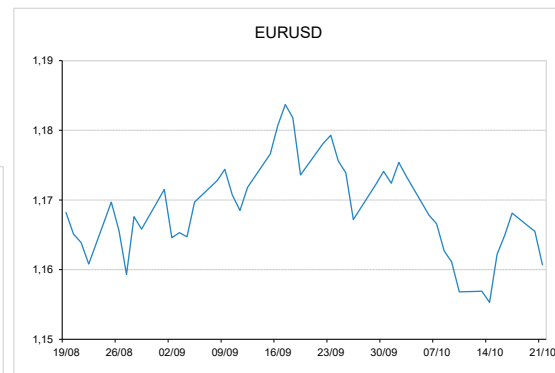
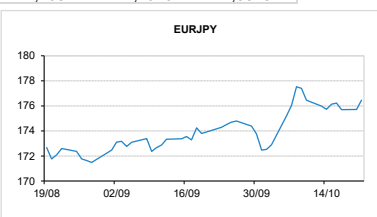
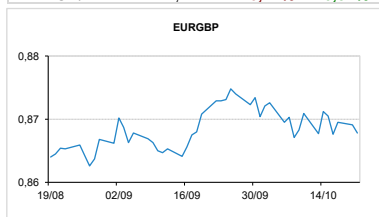
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4678	0	-17	2,9550	3,2260	3,5575
2Y	3,2163	-1	-14	3,0110	3,2970	3,6330
3Y	3,1688	-1	-13	3,0800	3,3810	3,7060
4Y	3,1808	-2	-12	3,1490	3,4590	3,7720
5Y	3,2157	-2	-12	3,2250	3,5340	3,8320
7Y	3,3248	-2	-13	3,3710	3,6650	3,9460
10Y	3,4975	-2	-13	3,5600	3,8330	4,0590
15Y	3,7240	-2	-14	3,7745	3,9630	4,1160
20Y	3,8236	-2	-14	3,8510	3,9790	4,0770
30Y	3,8010	-2	-14	3,8050	3,8710	3,9090



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,26	0,25	-4,78	OT 2Y	1,902	0,01	-12,00
JETFUEL	689,25	7,00	-38,50	OT 5Y	2,280	-0,01	-17,30
DIESEL	655,25	9,00	-53,00	OT 10Y	2,935	-0,02	-21,10
COBRE	10.712,50	87,00	702,50	BUND 10Y	2,538	-3,02	-20,20
ZINCO	3.010,59	50,24	114,12	SCHATZ 2Y	2,274	-0,49	-11,60
OURO	4.139,20	-217,10	392,50	T-NOTE 10Y	4,296	-1,61	-11,40
TRIGO	501,25	-3,50	-21,25	T-NOTE 2Y	3,670	-0,79	-8,00
LICENÇA C02	79,42	-0,40	1,87	GILT 10Y	4,902	-3,47	-30,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1607	-0,41%	-1,48%	1,1666	1,1713	1,1798
EUR/GBP	0,8678	0,15%	0,59%	0,8723	0,8765	0,8845
EUR/JPY	176,45	-0,42%	-1,29%	176,44	176,44	176,43
EUR/CHF	0,9235	-0,10%	1,29%	0,9184	0,9136	0,9044
EUR/BRL	6,2414	0,25%	0,91%	6,4082	6,5685	6,9040
EUR/PLN	4,2411	-0,12%	0,37%	4,2681	4,2919	4,3375


FIXINGS CONTRA USD e EUR

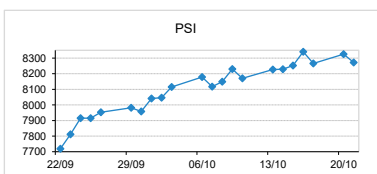
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1607	0,8678	176,45	0,9235	10,9387	7,4692	1,6275	1,78717	6,2414	11,6662
USD	0,8618	-	0,7478	151,86	0,7957	9,4256	6,4374	1,4023	1,5406	5,3870	10,0584

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,945	-0,70	-7,22
BCP	0,757	-0,42	62,94
CORT. AMORIM	7,210	0,14	-10,43
CTT	6,850	-1,15	26,85
EDP	4,451	0,13	44,00
EDP R	13,380	-0,52	33,27
GALP	16,040	0,79	0,56
IBERSOL	10,100	-0,49	35,03
J MARTINS	20,280	-1,27	9,92
MOTA ENGIL	5,755	-3,68	97,49
NAVIGATOR	3,074	-1,03	-14,37
NOS	3,720	-0,53	13,22
REN	3,100	-0,32	35,96
SEMAPA	17,680	-2,10	24,68
SONAE SGPS	1,384	-1,70	51,42
TEIX. DUARTE	0,646	-5,28	717,72

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	0,79
CORT. AMORI	0,14
EDP	0,13
J MARTINS	-1,27
SONAE SGPS	-1,70
SEMAPA	-2,10
MOTA ENGIL	-3,68
TEIX. DUARTE	-5,28



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.272,22	-0,64%	29,71%	8.350,58	6.194,45
CAC40	8.258,86	0,64%	11,90%	8.257,88	6.763,76
ESTX 50 PR	5.686,83	0,10%	16,15%	5.688,17	4.540,22
XTRA DAX	24.330,03	0,29%	22,21%	24.771,34	18.489,91
S&P 500	6.738,27	0,05%	14,56%	6.764,58	4.835,04
IBEX 35	15.767,10	-0,39%	35,98%	15.855,80	11.295,00
NIKKEI 225	49.316,06	0,27%	23,62%	49.945,95	30.792,74

