

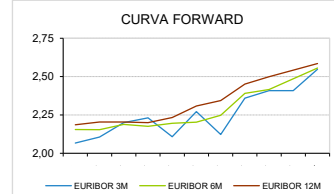
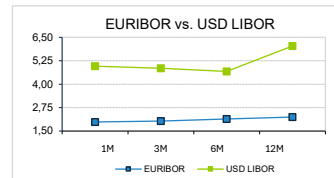
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

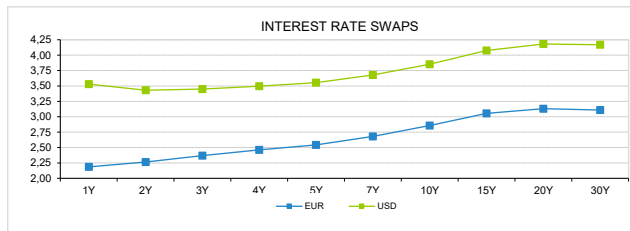
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9850	2	4	1M	4,9602	0	-35	3,7277	-0,0750
3M	2,0330	1	-2	3M	4,8537	0	-42	3,7040	-0,0403
6M	2,1430	0	-2	6M	4,6821	-1	-45	3,6244	0,0600
12M	2,2480	-1	-7	12M	6,0414	8	31	3,5118	0,1525

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1857	0	-1	2,3432	2,7560	2,9980
2Y	2,2638	1	-2	2,4637	2,8173	3,0600
3Y	2,3690	2	-2	2,5580	2,8790	3,1200
4Y	2,4619	2	-3	2,6380	2,9370	3,1700
5Y	2,5429	2	-3	2,7060	2,9950	3,2160
7Y	2,6803	2	-5	2,8330	3,0930	3,2940
10Y	2,8557	2	-6	2,9880	3,2130	3,3710
15Y	3,0537	2	-7	3,1510	3,3032	3,3938
20Y	3,1305	1	-9	3,1987	3,2989	3,3480
30Y	3,1097	1	-12	3,1506	3,2064	3,2240

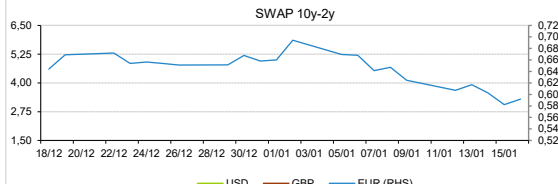
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



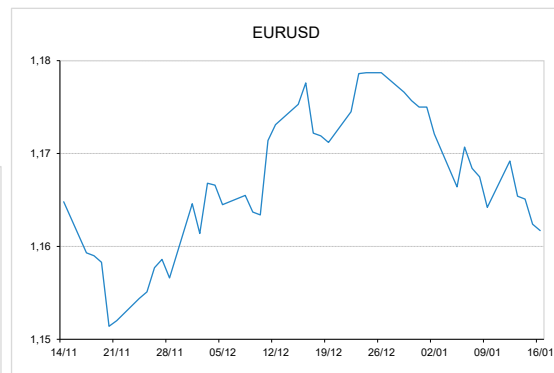
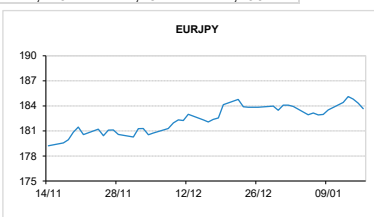
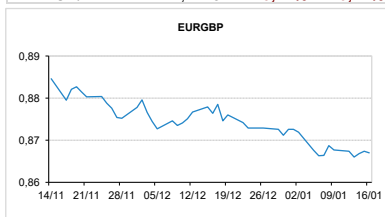
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5294	1	6	3,3240	3,6580	3,9740
2Y	3,4304	3	11	3,4070	3,7300	4,0350
3Y	3,4495	3	13	3,4870	3,8080	4,1080
4Y	3,4975	3	13	3,5620	3,8770	4,1660
5Y	3,5530	3	13	3,6380	3,9480	4,2260
7Y	3,6791	3	12	3,7780	4,0700	4,3430
10Y	3,8522	2	10	3,9600	4,2310	4,4410
15Y	4,0761	1	7	4,1610	4,3510	4,4990
20Y	4,1810	1	6	4,2370	4,3720	4,4690
30Y	4,1692	0	6	4,1970	4,2690	4,3080



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,44	0,68	5,77	OT 2Y	2,123	0,01	2,40
JETFUEL	721,75	-22,00	32,00	OT 5Y	2,616	0,02	9,90
DIESEL	647,25	-17,00	13,25	OT 10Y	3,216	0,01	5,40
COBRE	13.148,50	-82,50	1.450,50	BUND 10Y	2,736	1,98	-8,10
ZINCO	3.287,76	21,63	205,64	SCHATZ 2Y	2,468	1,48	-3,00
OURO	4.586,11	-30,04	283,79	T-NOTE 10Y	4,504	3,28	6,50
TRIGO	520,25	9,75	10,75	T-NOTE 2Y	3,828	1,99	12,80
LICENÇA C02	92,04	-0,20	4,68	GILT 10Y	4,983	2,01	-12,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1617	-0,06%	-1,35%	1,1666	1,1713	1,1799
EUR/GBP	0,867	0,05%	1,08%	0,8708	0,8743	0,8810
EUR/JPY	183,67	0,35%	-0,87%	183,66	183,66	183,65
EUR/CHF	0,9307	0,19%	0,37%	0,9257	0,9208	0,9110
EUR/BRL	6,2308	0,03%	3,12%	6,3940	6,5568	6,8661
EUR/PLN	4,2218	-0,24%	-0,24%	4,2404	4,2572	4,2902


FIXINGS CONTRA USD e EUR

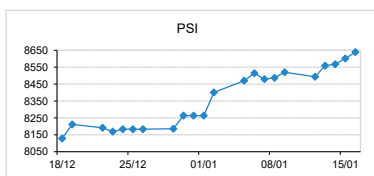
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1617	0,8670	183,67	0,9307	10,7077	7,4719	1,6148	1,73613	6,2308	11,7100
USD	0,8626	-	0,7476	158,065	0,8030	9,2379	6,4447	1,3913	1,4971	5,3832	10,1035

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,530	-0,77	0,67
BCP	0,898	0,13	0,25
CORT. AMORIM	6,830	-0,58	3,33
CTT	7,180	-0,42	-3,36
EDP	4,193	1,26	7,10
EDP R	13,070	2,51	8,55
GALP	16,150	0,12	10,39
IBERSOL	10,150	2,32	2,53
J MARTINS	20,580	0,00	1,58
MOTA ENGIL	5,095	0,89	2,97
NAVIGATOR	3,272	-0,55	4,20
NOS	4,165	-2,23	3,74
REN	3,310	-0,15	2,95
SEMAPA	22,000	-0,23	5,26
SONAE SGPS	1,728	0,12	7,20
TEIX. DUARTE	0,610	-0,65	-4,09

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	2,51
IBERSOL	2,32
EDP	1,26
MOTA ENGIL	0,89
BCP	0,13
NAVIGATOR	-0,55
CORT. AMORIM	-0,58
TEIX. DUARTE	-0,65
ALTRI	-0,77
NOS	-2,23



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.639,05	0,43%	4,54%	8.604,72	6.194,45
CAC40	8.258,94	-0,65%	1,34%	8.396,72	6.763,76
ESTX 50 PR	6.029,45	-0,19%	4,11%	6.053,68	4.540,22
XTRA DAX	25.297,13	-0,22%	3,29%	25.507,79	18.489,91
S&P 500	6.954,19	0,14%	1,58%	6.986,33	4.835,04
IBEX 35	17.710,90	0,39%	2,33%	17.833,50	11.583,00
NIKKEI 225	53.936,17	-0,32%	7,14%	54.487,32	30.792,74

