

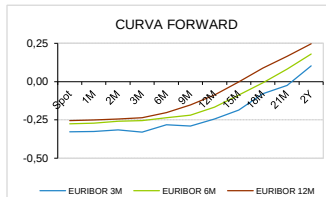
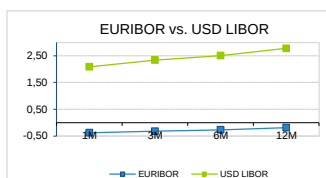
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

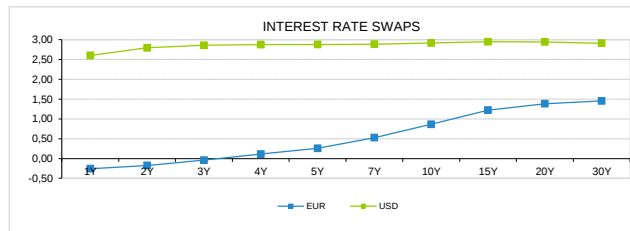
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	2,0873	0	7	0,5158	-0,7764
3M	-0,3210	0	0	3M	2,3373	0	2	0,6950	-0,7286
6M	-0,2690	0	0	6M	2,5059	0	2	0,8065	-0,6470
12M	-0,1810	0	0	12M	2,7734	0	3	0,9766	-0,5184

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2552	0	-1	-0,0876	0,5650	1,1115
2Y	-0,1770	0	-4	0,0796	0,7118	1,2167
3Y	-0,0400	0	-6	0,2413	0,8432	1,3232
4Y	0,1120	-1	-7	0,3942	0,9590	1,4157
5Y	0,2580	-1	-8	0,5348	1,0739	1,4950
7Y	0,5290	-2	-8	0,7825	1,2610	1,6170
10Y	0,8640	-2	-8	1,0775	1,4591	1,7340
15Y	1,2220	-2	-7	1,3607	1,6193	1,7980
20Y	1,3850	-2	-6	1,4820	1,6630	1,7740
30Y	1,4550	-2	-5	1,5129	1,6310	1,7000

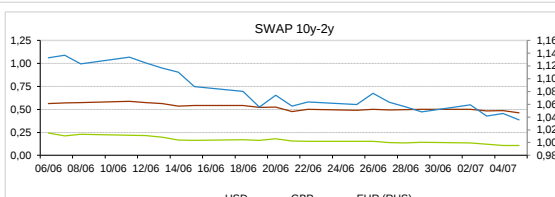
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



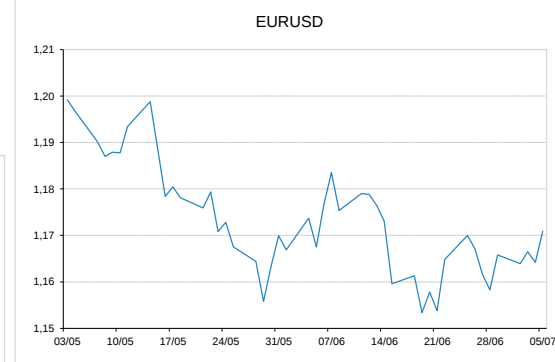
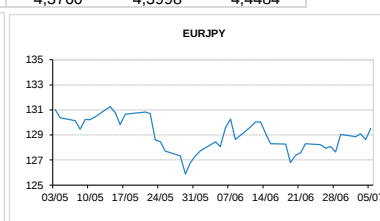
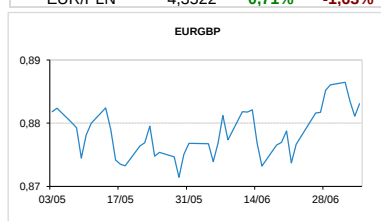
INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6060	-1	6	2,9915	2,9080	2,8655
2Y	2,7940	-1	7	2,9670	2,9171	2,8620
3Y	2,8590	-1	5	2,9430	2,8670	2,8850
4Y	2,8780	-1	3	2,9538	2,8705	2,8850
5Y	2,8820	-1	1	2,9409	2,8755	2,9404
7Y	2,8900	-1	-1	2,9015	2,8970	2,9622
10Y	2,9170	-2	-3	2,9550	2,9220	2,9380
15Y	2,9490	-2	-4	2,9645	2,9579	2,9250
20Y	2,9460	-2	-5	2,9530	2,9070	2,9345
30Y	2,9130	-2	-5	2,9112	2,8590	2,8465



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,24	0,00	3,11	OT 2Y	-0,081	0,04	-7,40
JETFUEL	719,87	6,84	20,08	OT 5Y	0,640	0,04	-4,20
DIESEL	674,87	5,59	15,83	OT 10Y	1,801	0,05	-5,40
COBRE	6.403,50	-105,00	-589,00	BUND 10Y	-0,198	-0,81	-9,00
ZINCO	2.738,75	-86,50	-392,25	SCHATZ 2Y	-0,025	0,23	-0,90
OURO	1.257,62	2,95	-38,78	T-NOTE 10Y	3,567	0,00	-6,60
TRIGO	507,50	16,50	-20,00	T-NOTE 2Y	2,957	1,95	2,70
LICENÇA C02	15,67	0,15	-0,10	GILT 10Y	1,483	-2,11	-4,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1709	0,58%	0,29%	1,1790	1,1881	1,2066
EUR/GBP	0,8831	-0,23%	-1,04%	0,8857	0,8887	0,8949
EUR/JPY	129,53	-0,69%	-1,12%	129,53	129,53	129,53
EUR/CHF	1,1610	-0,32%	-0,63%	1,1599	1,1586	1,1563
EUR/BRL	4,5835	-0,46%	-2,60%	4,6554	4,7252	4,8842
EUR/PLN	4,3522	0,71%	-1,63%	4,3760	4,3998	4,4484


FIXINGS CONTRA USD e EUR

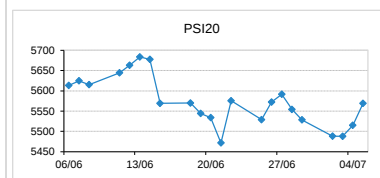
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1709	0,8831	129,53	1,1610	10,2459	7,4519	1,5348	1,58285	4,5835	9,4121
USD	0,8544	-	0,7562	110,565	0,9920	8,7603	6,3667	1,3129	1,3538	3,9221	8,0487

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	8,580	-0,23	65,93
BCP	0,260	1,52	-4,41
CORT. AMORIM	11,1400	0,18	8,16
CTT	2,9220	1,11	-16,68
EDP	3,455	0,73	19,76
EDP R	9,170	2,00	31,62
GALP	16,795	0,87	9,59
IBERSOL	11,650	-1,27	-4,12
J MARTINS	12,335	0,73	-23,83
MOTA ENGIL	3,005	5,44	-17,96
NAVIGATOR	4,982	0,24	18,05
NOS	4,758	0,98	-13,19
NOVABASE	2,750	0,00	-9,81
PHAROL	0,241	0,63	-3,80
REN	2,450	0,08	-1,17
SEMAPA	22,550	1,58	26,72
SONAE CAP.	0,936	1,19	5,52
SONAE SGPS	1,007	1,31	-10,57
-	-	-	-
-	-	-	-

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	5,44
EDP R	2,00
SEMAPA	1,58
BCP	1,52
SONAE SGPS	1,31
ALTRI	-0,23
IBERSOL	-1,27



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.569,36	0,98%	3,36%	5.801,45	5.014,62
CAC40	5.366,32	0,86%	1,01%	5.657,44	4.995,07
ESTX 50 PR	3.440,92	0,85%	-1,80%	3.708,82	3.261,86
XTRA DAX	12.464,29	1,19%	-3,51%	13.596,89	11.726,62
S&P 500	2.731,21	0,66%	2,16%	2.872,87	2.407,70
IBEX 35	9.866,20	1,11%	-1,77%	10.758,20	9.327,60
NIKKEI 225	21.546,99	-0,78%	-5,35%	24.129,34	19.239,52

