

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

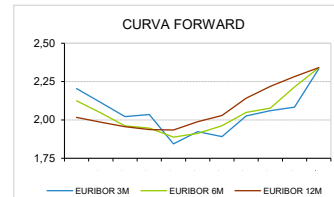
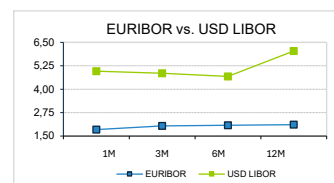
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

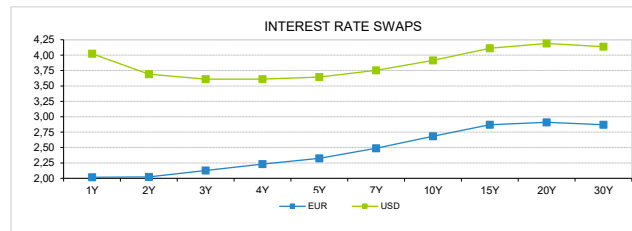
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8460	-3	-7	1M	4,9602	0	-35	4,1734	-0,0650
3M	2,0420	0	4	3M	4,8537	0	-42	4,0474	-0,0270
6M	2,0790	-1	2	6M	4,6821	-1	-45	3,9276	0,0100
12M	2,1080	-1	2	12M	6,0414	8	31	3,7530	0,1025

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0167	-1	1	2,0285	2,5580	2,8680
2Y	2,0230	-1	3	2,1829	2,6376	2,9370
3Y	2,1261	-1	6	2,3060	2,7100	2,9990
4Y	2,2308	-1	7	2,4050	2,7830	3,0510
5Y	2,3240	-1	8	2,4920	2,8481	3,0960
7Y	2,4883	-1	10	2,6460	2,9540	3,1560
10Y	2,6839	-1	13	2,8155	3,0590	3,2044
15Y	2,8690	-2	15	2,9576	3,1048	3,1687
20Y	2,9099	-2	18	2,9660	3,0597	3,0919
30Y	2,8688	-2	22	2,9060	2,9700	2,9908

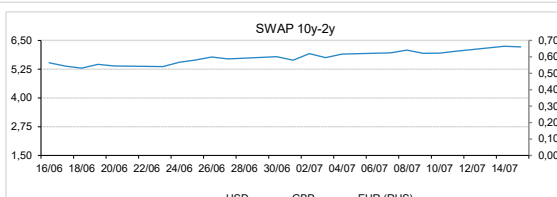
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	4,00



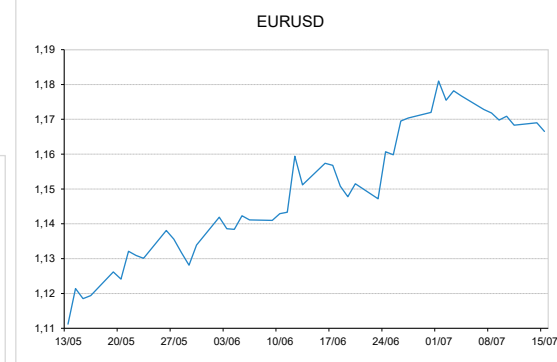
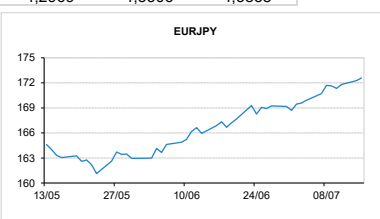
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0241	4	-4	3,3450	3,6150	3,9850
2Y	3,6921	4	-5	3,3900	3,7020	4,0650
3Y	3,6105	4	-5	3,4620	3,7930	4,1260
4Y	3,6118	4	-4	3,5400	3,8770	4,1840
5Y	3,6453	4	-3	3,6230	3,9470	4,2410
7Y	3,7535	4	-2	3,7720	4,0710	4,3390
10Y	3,9133	4	0	3,9530	4,2190	4,4300
15Y	4,1119	3	2	4,1420	4,3230	4,4630
20Y	4,1898	3	4	4,2000	4,3200	4,4035
30Y	4,1373	3	5	4,1260	4,1830	4,2070



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,73	-0,48	-4,07	OT 2Y	1,902	-0,01	-0,30
JETFUEL	747,00	-13,25	5,00	OT 5Y	2,433	-0,02	5,30
DIESEL	761,75	-16,00	65,25	OT 10Y	3,151	-0,02	10,80
COBRE	9.643,50	-41,50	-26,00	BUND 10Y	2,625	-1,67	13,90
ZINCO	2.726,25	-11,09	106,51	SCHATZ 2Y	2,269	-0,98	2,20
OURO	3.328,85	-14,66	-56,38	T-NOTE 10Y	4,685	4,27	2,40
TRIGO	542,50	1,00	-16,75	T-NOTE 2Y	4,136	5,22	3,40
LICENÇA C02	71,40	0,98	-4,54	GILT 10Y	5,076	2,57	13,60


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1665	-0,21%	0,79%	1,1737	1,1810	1,1930
EUR/GBP	0,8679	-0,14%	-1,80%	0,8726	0,8773	0,8853
EUR/JPY	172,58	-0,18%	-3,30%	172,57	172,57	172,56
EUR/CHF	0,9300	0,09%	1,17%	0,9250	0,9201	0,9114
EUR/BRL	6,467	0,76%	-1,85%	6,6561	6,8435	7,2154
EUR/PLN	4,2638	-0,23%	0,20%	4,2969	4,3306	4,3838


FIXINGS CONTRA USD e EUR

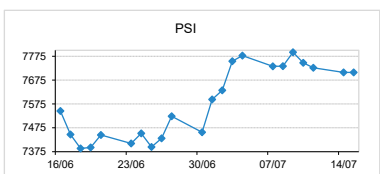
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1665	0,8679	172,58	0,9300	11,2853	7,4633	1,5931	1,78205	6,4670	11,8845
USD	0,8607	-	0,7466	148,84	0,8006	9,6999	6,4237	1,3720	1,5342	5,5545	10,2198

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,920	-0,10	-7,69
BCP	0,659	-0,33	41,73
CORT. AMORIM	7,860	-1,75	-2,36
CTT	7,690	-1,41	42,41
EDP	3,834	0,74	24,04
EDP R	10,260	0,79	2,19
GALP	16,135	-0,98	1,16
J MARTINS	22,520	0,63	22,06
MOTA ENGIL	4,276	2,64	46,74
NAVIGATOR	3,270	-0,12	-8,91
NOS	3,785	0,00	15,19
REN	3,070	-0,81	34,65
SEMAPA	17,420	0,69	22,85
SONAE SGPS	1,248	-0,32	36,54
IBERSOL	9,860	-0,80	31,82

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	2,64
EDP R	0,79
EDP	0,74
SEMAPA	0,69
J MARTINS	0,63
IBERSOL	-0,80
REN	-0,81
GALP	-0,98
CTT	-1,41
CORT. AMORI	-1,75



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.707,37	0,00%	20,86%	7.821,11	6.194,45
CAC40	7.766,21	-0,54%	5,22%	8.257,88	6.763,76
ESTX 50 PR	5.354,17	-0,31%	9,36%	5.568,19	4.473,94
XTRA DAX	24.060,29	-0,42%	20,85%	24.639,10	17.024,82
S&P 500	6.272,46	0,06%	6,64%	6.290,22	4.835,04
IBEX 35	13.874,70	-1,15%	19,66%	14.370,80	10.298,70
NIKKEI 225	39.678,02	0,55%	-0,54%	41.520,07	30.792,74

