

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

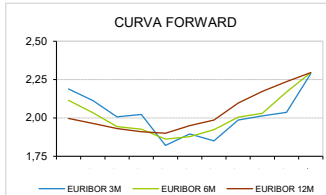
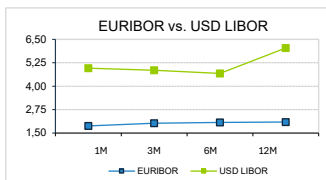
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

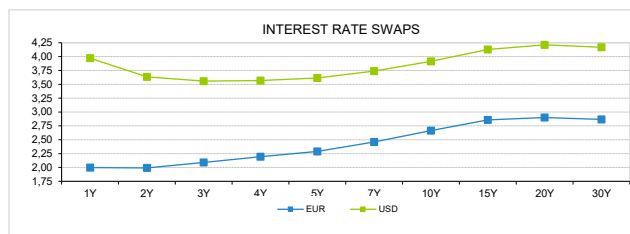
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8810	4	-3	1M	4,9602	0	-35	4,1651	-0,0825
3M	2,0210	-2	2	3M	4,8537	0	-42	4,0421	-0,0550
6M	2,0690	-1	2	6M	4,6821	-1	-45	3,9249	0,0200
12M	2,0890	-2	1	12M	6,0414	8	31	3,7487	0,0975

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9970	-2	-1	1,9850	2,5209	2,8534
2Y	1,9915	-3	0	2,1399	2,6025	2,9290
3Y	2,0905	-4	2	2,2670	2,6890	2,9910
4Y	2,1944	-4	3	2,3725	2,7630	3,0480
5Y	2,2894	-4	4	2,4594	2,8300	3,0976
7Y	2,4607	-3	7	2,6210	2,9440	3,1600
10Y	2,6650	-2	11	2,7986	3,0530	3,2076
15Y	2,8571	-1	14	2,9479	3,1015	3,1721
20Y	2,9008	-1	17	2,9599	3,0594	3,0971
30Y	2,8659	0	21	2,9060	2,9740	2,9984

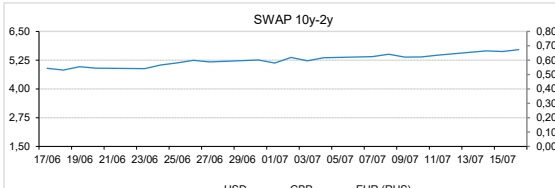
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	4,00



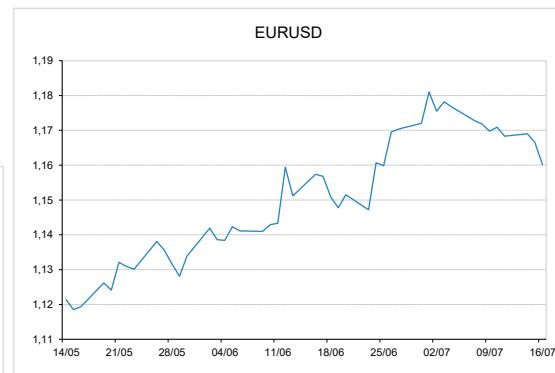
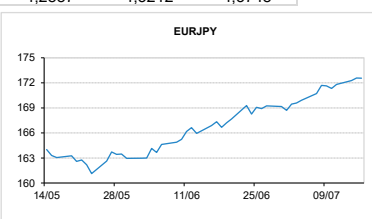
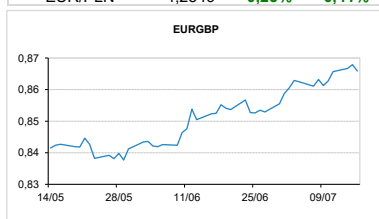
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9719	-5	-9	3,2810	3,6020	4,0010
2Y	3,6342	-6	-11	3,3425	3,7050	4,0940
3Y	3,5581	-6	-10	3,4260	3,7995	4,1560
4Y	3,5695	-5	-8	3,5180	3,8920	4,2180
5Y	3,6138	-4	-6	3,6070	3,9650	4,2820
7Y	3,7375	-2	-3	3,7700	4,1000	4,3740
10Y	3,9134	-1	0	3,9640	4,2480	4,4720
15Y	4,1272	0	4	4,1640	4,3630	4,5130
20Y	4,2125	1	6	4,2300	4,3630	4,4530
30Y	4,1685	2	9	4,1640	4,2320	4,2620



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,90	-0,81	-4,09	OT 2Y	1,876	-0,03	-0,90
JETFUEL	745,75	-1,25	3,75	OT 5Y	2,394	-0,04	3,00
DIESEL	761,75	0,00	65,25	OT 10Y	3,125	-0,03	10,00
COBRE	9.657,50	26,50	0,50	BUND 10Y	2,603	-1,08	12,40
ZINCO	2.690,58	-35,67	70,84	SCHATZ 2Y	2,225	-3,92	-1,00
OURO	3.361,56	37,01	-23,67	T-NOTE 10Y	4,674	-2,60	-0,10
TRIGO	542,50	4,50	-9,75	T-NOTE 2Y	4,074	-7,23	-4,20
LICENÇA C02	71,15	-0,36	-4,19	GILT 10Y	5,100	1,49	18,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1602	-0,54%	0,24%	1,1676	1,1746	1,1866
EUR/GBP	0,8659	0,23%	-1,57%	0,8707	0,8753	0,8837
EUR/JPY	172,56	0,01%	-3,29%	172,55	172,55	172,54
EUR/CHF	0,9321	-0,22%	0,95%	0,9270	0,9223	0,9134
EUR/BRL	6,491	-0,63%	-2,16%	6,6782	6,8633	7,2395
EUR/PLN	4,2549	0,25%	0,41%	4,2887	4,3212	4,3748


FIXINGS CONTRA USD e EUR

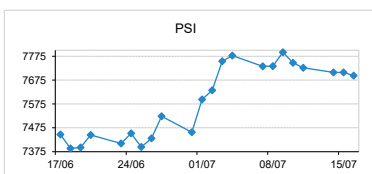
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1602	0,8659	172,56	0,9321	11,3106	7,4633	1,5977	1,7853	6,4910	11,9452
USD	0,8625	-	0,7467	148,445	0,8043	9,7646	6,4368	1,3742	1,5366	5,5713	10,3017

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,900	-0,41	-8,07
BCP	0,661	0,30	42,16
CORT. AMORIM	7,800	-0,76	-3,11
CTT	7,710	0,26	42,78
EDP	3,818	-0,42	23,52
EDP R	10,150	-1,07	1,10
GALP	16,025	-0,68	0,47
J MARTINS	22,500	-0,09	21,95
MOTA ENGIL	4,238	-0,89	45,44
NAVIGATOR	3,272	0,06	-8,86
NOS	3,770	-0,40	14,74
REN	3,100	0,98	35,96
SEMAPA	17,440	0,11	22,99
SONAE SGPS	1,258	0,80	37,64
IBERSOL	9,740	-1,22	30,21

MAIORES GANHOS/PERDAS

Título	Variação %
REN	0,98
SONAE SGPS	0,80
BCP	0,30
CTT	0,26
SEMAPA	0,11
GALP	-0,68
CORT. AMORI	-0,76
MOTA ENGIL	-0,89
EDP R	-1,07
IBERSOL	-1,22



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.694,04	-0,17%	20,65%	7.821,11	6.194,45
CAC40	7.722,09	-0,57%	4,62%	8.257,88	6.763,76
ESTX 50 PR	5.298,07	-1,05%	8,21%	5.568,19	4.473,94
XTRA DAX	24.009,38	-0,21%	20,59%	24.639,10	17.024,82
S&P 500	6.203,12	-0,66%	5,46%	6.302,04	4.835,04
IBEX 35	13.885,70	0,08%	19,76%	14.370,80	10.298,70
NIKKEI 225	39.663,40	-0,04%	-0,58%	41.466,45	30.792,74

