

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

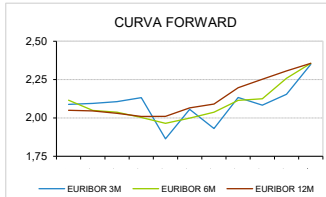
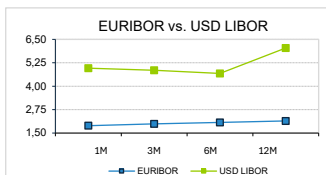
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

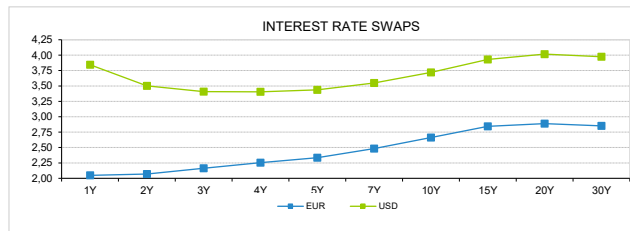
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8930	1	-1	1M	4,9602	0	-35	4,0457	-0,0800
3M	1,9940	-1	3	3M	4,8537	0	-42	4,0049	-0,0600
6M	2,0700	-1	2	6M	4,6821	-1	-45	3,9244	0,0100
12M	2,1470	2	8	12M	6,0414	8	31	3,8080	0,1050

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0481	-2	5	2,0902	2,5369	2,8170
2Y	2,0699	-3	8	2,2210	2,6069	2,8785
3Y	2,1635	-3	8	2,3250	2,6760	2,9395
4Y	2,2545	-3	9	2,4085	2,7395	2,9890
5Y	2,3358	-3	9	2,4860	2,7993	3,0316
7Y	2,4825	-2	9	2,6240	2,9020	3,0990
10Y	2,6630	-1	9	2,7839	3,0100	3,1511
15Y	2,8430	0	10	2,9240	3,0610	3,1280
20Y	2,8880	0	11	2,9392	3,0254	3,0592
30Y	2,8510	1	13	2,8830	2,9400	2,9580

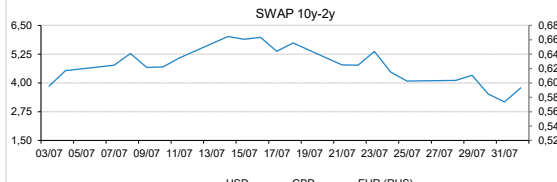
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	4,00



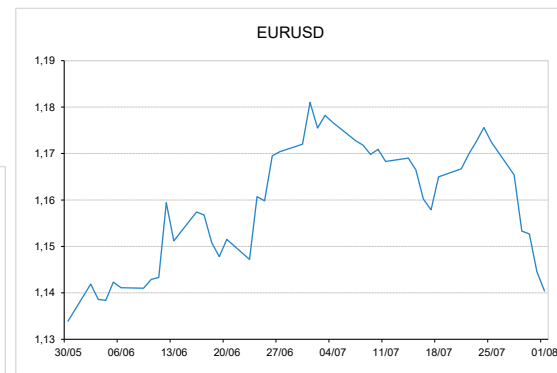
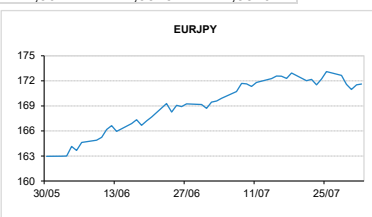
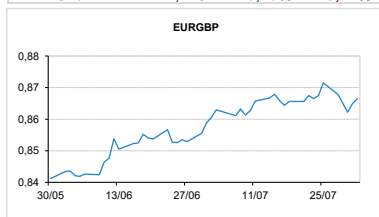
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8455	-23	-5	3,1430	3,3850	3,7800
2Y	3,5011	-22	-3	3,1790	3,4810	3,8620
3Y	3,4085	-20	-4	3,2450	3,5775	3,9380
4Y	3,4045	-18	-4	3,3240	3,6660	4,0060
5Y	3,4372	-17	-3	3,4090	3,7460	4,0540
7Y	3,5480	-15	-2	3,5680	3,8750	4,1380
10Y	3,7188	-13	1	3,7510	4,0225	4,2530
15Y	3,9311	-11	3	3,9570	4,1470	4,2990
20Y	4,0171	-10	5	4,0260	4,1540	4,2470
30Y	3,9740	-8	6	3,9620	4,0240	4,0540



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	69,69	-2,01	3,46	OT 2Y	1,945	-0,04	4,60
JETFUEL	735,75	-2,75	29,50	OT 5Y	2,427	-0,03	2,40
DIESEL	719,25	-5,25	27,00	OT 10Y	3,108	-0,01	1,30
COBRE	9.607,00	-87,50	-258,00	BUND 10Y	2,584	-0,68	1,80
ZINCO	2.759,49	-29,80	10,80	SCHATZ 2Y	2,321	-2,95	6,20
OURO	3.349,02	59,09	10,18	T-NOTE 10Y	4,493	-11,38	-4,80
TRIGO	518,25	-5,00	-30,75	T-NOTE 2Y	3,956	-20,66	-1,00
LICENÇA C02	71,18	-1,48	0,60	GILT 10Y	4,961	-4,44	-6,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1404	-0,37%	-3,44%	1,1472	1,1535	1,1641
EUR/GBP	0,8665	-0,18%	-0,89%	0,8710	0,8754	0,8833
EUR/JPY	171,61	-0,05%	-1,70%	171,60	171,60	171,58
EUR/CHF	0,9322	-0,54%	0,18%	0,9272	0,9223	0,9131
EUR/BRL	6,4067	-0,25%	0,57%	6,5949	6,7748	7,1318
EUR/PLN	4,2702	0,13%	-0,44%	4,3017	4,3315	4,3810

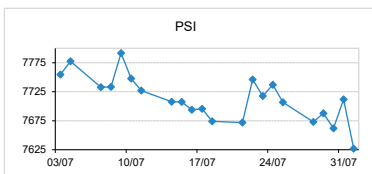

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1404	0,8665	171,61	0,9322	11,1758	7,4631	1,5924	1,78689	6,4067	11,8524
USD	0,8653	-	0,754	148,12	0,8063	9,6780	6,4575	1,3789	1,5477	5,5503	10,2601

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,810	0,63	-9,76
BCP	0,710	-1,61	52,79
CORT. AMORIM	7,800	0,00	-3,11
CTT	7,310	-1,22	35,37
EDP	3,742	-1,16	21,06
EDP R	10,340	0,39	2,99
GALP	16,325	-2,33	2,35
J MARTINS	20,540	-4,02	11,33
MOTA ENGIL	4,440	-1,20	52,37
NAVIGATOR	3,098	-0,06	-13,70
NOS	3,655	0,97	11,24
REN	2,960	-0,50	29,82
SEMAPA	17,500	1,98	23,41
SONAE SGPS	1,258	-0,47	37,64
IBERSOL	9,460	1,07	26,47

MAIORES GANHOS/PERDAS	
Título	Variação %
SEMAPA	1,98
IBERSOL	1,07
NOS	0,97
ALTRI	0,63
EDP R	0,39
MOTA ENGIL	-1,20
CTT	-1,22
BCP	-1,61
GALP	-2,33
J MARTINS	-4,02



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.626,71	-1,10%	19,59%	7.821,11	6.194,45
CAC40	7.546,16	-2,91%	2,24%	8.257,88	6.763,76
ESTX 50 PR	5.165,60	-2,90%	5,51%	5.568,19	4.473,94
XTRA DAX	23.425,97	-2,66%	17,66%	24.639,10	17.024,82
S&P 500	6.251,67	-1,41%	6,27%	6.427,02	4.835,04
IBEX 35	14.126,70	-1,88%	21,83%	14.598,30	10.298,70
NIKKEI 225	40.799,60	-0,66%	2,27%	42.065,83	30.792,74

