

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

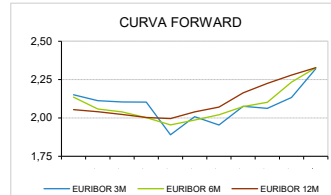
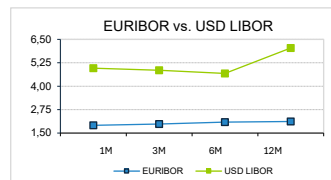
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

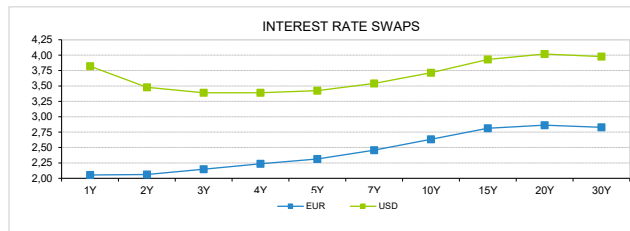
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9120	0	4	1M	4,9602	0	-35	3,9964	-0,0750
3M	1,9840	1	1	3M	4,8537	0	-42	3,9798	-0,0275
6M	2,0890	1	6	6M	4,6821	-1	-45	3,8936	0,0050
12M	2,1180	-1	5	12M	6,0414	8	31	3,7592	0,0725

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0540	2	9	2,0698	2,5087	2,7765
2Y	2,0624	2	9	2,1974	2,5767	2,8380
3Y	2,1486	2	8	2,3010	2,6420	2,8950
4Y	2,2364	2	7	2,3840	2,7030	2,9463
5Y	2,3150	2	6	2,4583	2,7625	2,9940
7Y	2,4563	2	5	2,5910	2,8640	3,0580
10Y	2,6330	3	4	2,7522	2,9740	3,1180
15Y	2,8137	3	4	2,8953	3,0320	3,1020
20Y	2,8629	3	6	2,9148	3,0005	3,0363
30Y	2,8295	4	8	2,8600	2,9160	2,9367

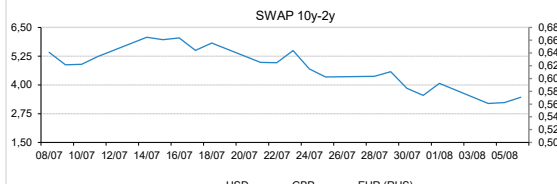
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	4,00



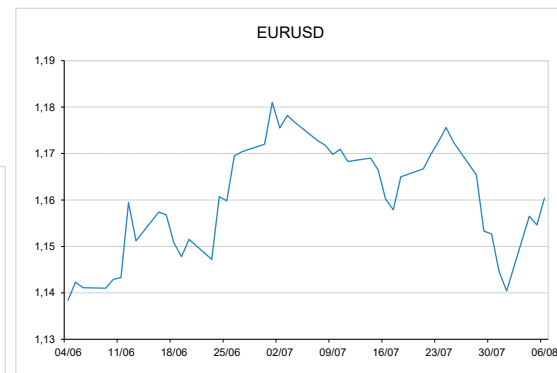
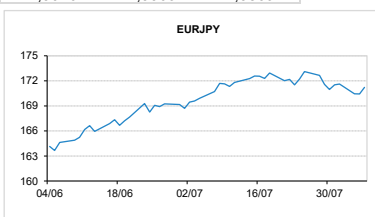
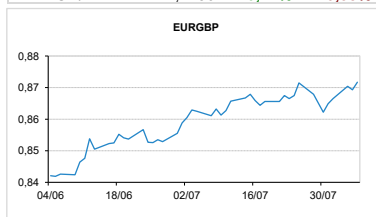
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8202	-2	-17	3,1240	3,3900	3,7850
2Y	3,4773	-1	-16	3,1660	3,4820	3,8690
3Y	3,3894	-1	-15	3,2385	3,5790	3,9480
4Y	3,3895	0	-15	3,3200	3,6680	4,0160
5Y	3,4246	1	-14	3,4060	3,7510	4,0720
7Y	3,5394	2	-13	3,5690	3,8870	4,1710
10Y	3,7151	3	-11	3,7630	4,0420	4,2710
15Y	3,9307	4	-9	3,9670	4,1580	4,3110
20Y	4,0186	4	-8	4,0340	4,1650	4,2620
30Y	3,9778	4	-7	3,9760	4,0420	4,0770



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,40	0,76	1,18	OT 2Y	1,939	0,02	6,90
JETFUEL	701,50	-13,50	-45,50	OT 5Y	2,393	0,03	1,00
DIESEL	678,50	-18,00	-80,25	OT 10Y	3,069	0,03	-1,50
COBRE	9.634,50	-48,50	-226,00	BUND 10Y	2,557	3,01	0,10
ZINCO	2.752,17	7,04	37,52	SCHATZ 2Y	2,318	1,23	8,10
OURO	3.377,25	-3,35	40,75	T-NOTE 10Y	4,488	2,55	-13,60
TRIGO	505,25	-3,00	-51,50	T-NOTE 2Y	3,946	0,80	-13,40
LICENÇA C02	71,00	-0,59	-0,67	GILT 10Y	4,963	3,62	-4,60


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1604	0,50%	-1,06%	1,1673	1,1735	1,1840
EUR/GBP	0,8717	-0,28%	-1,22%	0,8763	0,8807	0,8887
EUR/JPY	171,22	-0,47%	-0,30%	171,21	171,21	171,20
EUR/CHF	0,9385	-0,41%	-0,41%	0,9333	0,9284	0,9190
EUR/BRL	6,3771	-0,03%	0,74%	6,5630	6,7393	7,0977
EUR/PLN	4,2756	0,17%	-0,58%	4,3076	4,3369	4,3869


FIXINGS CONTRA USD e EUR

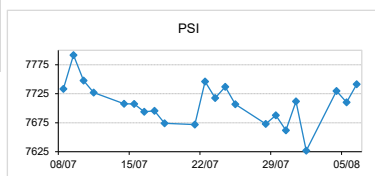
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1604	0,8717	171,22	0,9385	11,2024	7,4624	1,6000	1,79039	6,3771	11,8599
USD	0,8601	-	0,7502	147,41	0,8075	9,6387	6,4190	1,3752	1,5400	5,4812	10,2006

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,895	1,35	-8,16
BCP	0,735	0,66	58,12
CORT. AMORIM	7,720	-0,26	-4,10
CTT	7,460	0,40	38,15
EDP	3,720	-0,27	20,35
EDP R	10,140	-0,49	1,00
GALP	16,555	1,13	3,79
J MARTINS	21,260	-0,09	15,23
MOTA ENGIL	4,976	3,71	70,76
NAVIGATOR	3,172	1,02	-11,64
NOS	3,735	1,08	13,67
REN	2,985	0,00	30,92
SEMAPA	17,540	0,34	23,70
SONAE SGPS	1,284	1,10	40,48
IBERSOL	9,600	-1,44	28,34

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	3,71
ALTRI	1,35
GALP	1,13
SONAE SGPS	1,10
NOS	1,08
J MARTINS	-0,09
CORT. AMORI	-0,26
EDP	-0,27
EDP R	-0,49
IBERSOL	-1,44



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.741,34	0,40%	21,39%	7.821,11	6.194,45
CAC40	7.635,03	0,18%	3,45%	8.257,88	6.763,76
ESTX 50 PR	5.263,29	0,26%	7,50%	5.568,19	4.538,20
XTRA DAX	23.924,36	0,33%	20,17%	24.639,10	17.233,07
S&P 500	6.339,21	0,63%	7,78%	6.427,02	4.835,04
IBEX 35	14.536,60	0,90%	25,37%	14.598,30	10.308,90
NIKKEI 225	40.794,86	0,60%	2,26%	42.065,83	30.792,74

