

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

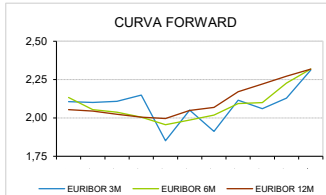
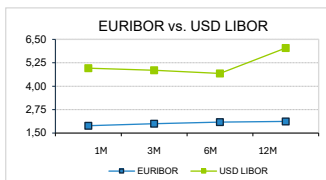
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

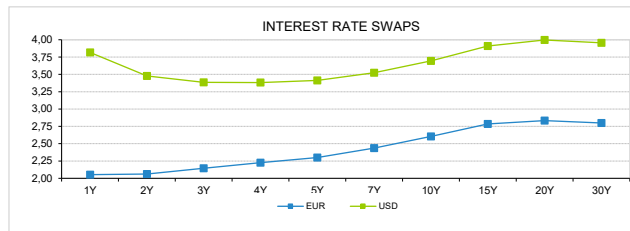
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8920	-2	0	1M	4,9602	0	-35	3,9908	-0,0675
3M	2,0030	2	6	3M	4,8537	0	-42	3,9768	-0,0551
6M	2,0870	0	7	6M	4,6821	-1	-45	3,8912	-0,0100
12M	2,1220	0	8	12M	6,0414	8	31	3,7627	0,0875

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0532	0	9	2,0690	2,4823	2,7455
2Y	2,0615	0	9	2,1915	2,5449	2,8029
3Y	2,1450	0	7	2,2870	2,6110	2,8595
4Y	2,2270	-1	6	2,3650	2,6710	2,9100
5Y	2,3003	-1	5	2,4372	2,7286	2,9533
7Y	2,4350	-2	2	2,5660	2,8290	3,0240
10Y	2,6058	-2	1	2,7221	2,9380	3,0817
15Y	2,7848	-3	1	2,8641	2,9975	3,0661
20Y	2,8331	-3	3	2,8835	2,9662	3,0010
30Y	2,7978	-3	5	2,8300	2,8830	2,9020

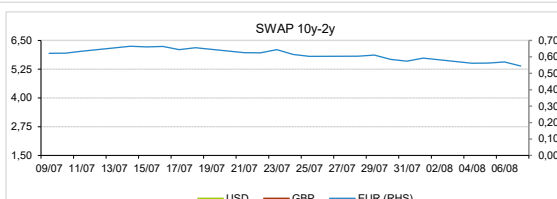
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,00
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	4,00



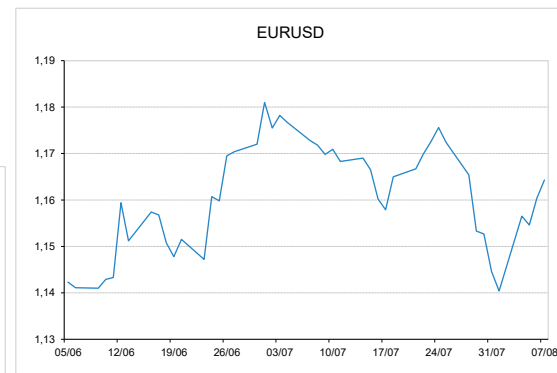
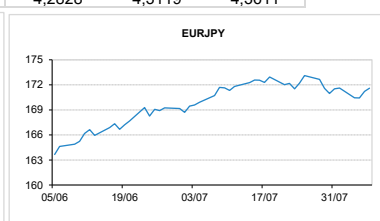
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8168	0	-17	3,1320	3,3750	3,7610
2Y	3,4772	0	-16	3,1610	3,4610	3,8375
3Y	3,3849	0	-16	3,2300	3,5570	3,9100
4Y	3,3820	0	-16	3,3060	3,6420	3,9715
5Y	3,4138	0	-15	3,3900	3,7200	4,0330
7Y	3,5233	-1	-15	3,5460	3,8540	4,1440
10Y	3,6951	-1	-13	3,7390	4,0160	4,2410
15Y	3,9086	-2	-11	3,9425	4,1310	4,2820
20Y	3,9968	-3	-10	4,0090	4,1370	4,2310
30Y	3,9559	-3	-9	3,9480	4,0120	4,0460



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,49	-0,40	-1,94	OT 2Y	1,927	-0,01	2,40
JETFUEL	713,25	11,75	-33,75	OT 5Y	2,374	-0,01	-5,10
DIESEL	690,75	12,25	-68,00	OT 10Y	3,038	-0,03	-8,70
COBRE	9.674,00	37,50	-188,50	BUND 10Y	2,534	-0,97	-6,20
ZINCO	2.785,19	33,02	70,54	SCHATZ 2Y	2,316	0,98	4,70
OURO	3.388,75	19,42	52,25	T-NOTE 10Y	4,469	0,00	-17,10
TRIGO	519,50	11,00	-29,00	T-NOTE 2Y	3,946	2,20	-14,00
LICENÇA C02	71,89	0,90	0,69	GILT 10Y	4,969	2,95	-11,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1643	0,34%	-0,72%	1,1711	1,1773	1,1877
EUR/GBP	0,8673	0,51%	-0,71%	0,8718	0,8763	0,8846
EUR/JPY	171,6	-0,22%	-0,52%	171,59	171,59	171,58
EUR/CHF	0,9400	0,03%	-0,55%	0,9348	0,9299	0,9204
EUR/BRL	6,3589	0,19%	1,02%	6,5476	6,7229	7,0784
EUR/PLN	4,2514	0,49%	-0,01%	4,2828	4,3119	4,3611

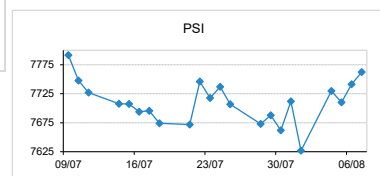

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1643	0,8673	171,60	0,9400	11,1606	7,4629	1,6005	1,79077	6,3589	11,9241
USD	0,8604	-	0,7461	147,5	0,8082	9,6041	6,4213	1,3765	1,5393	5,4717	10,2605

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	5,060	3,37	-5,07
BCP	0,756	2,89	62,69
CORT. AMORIM	7,670	-0,65	-4,72
CTT	7,610	2,01	40,93
EDP	3,672	-1,29	18,80
EDP R	10,050	-0,89	0,10
GALP	16,390	-1,00	2,76
J MARTINS	21,080	-0,85	14,25
MOTA ENGIL	5,175	4,00	77,59
NAVIGATOR	3,256	2,65	-9,30
NOS	3,710	-0,67	12,91
REN	2,965	-0,67	30,04
SEMAPA	17,740	1,14	25,11
SONAE SGPS	1,294	0,78	41,58
IBERSOL	9,640	0,42	28,88

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	4,00
ALTRI	3,37
BCP	2,89
NAVIGATOR	2,65
CTT	2,01
REN	-0,67
J MARTINS	-0,85
EDP R	-0,89
GALP	-1,00
EDP	-1,29



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.762,45	0,27%	21,72%	7.821,11	6.194,45
CAC40	7.709,32	0,97%	4,45%	8.257,88	6.763,76
ESTX 50 PR	5.332,07	1,31%	8,91%	5.568,19	4.540,22
XTRA DAX	24.192,50	1,12%	21,51%	24.639,10	17.386,88
S&P 500	6.338,08	-0,12%	7,75%	6.427,02	4.835,04
IBEX 35	14.690,90	1,06%	26,70%	14.598,30	10.413,70
NIKKEI 225	41.059,15	0,65%	2,92%	42.065,83	30.792,74

