

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

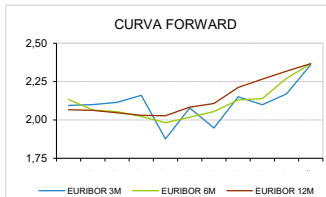
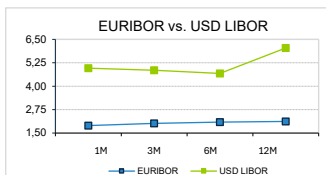
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

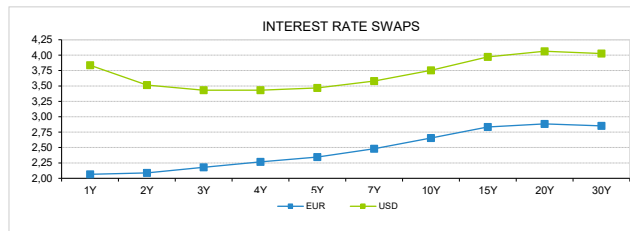
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9000	1	-2	1M	4,9602	0	-35	3,9836	-0,0500
3M	2,0190	2	7	3M	4,8537	0	-42	3,9743	-0,0236
6M	2,0830	0	6	6M	4,6821	-1	-45	3,8895	-0,0100
12M	2,1210	0	7	12M	6,0414	8	31	3,7662	0,0775

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0653	1	8	2,1083	2,5435	2,7907
2Y	2,0870	2	8	2,2369	2,6083	2,8530
3Y	2,1789	3	7	2,3360	2,6700	2,9100
4Y	2,2665	4	6	2,4170	2,7290	2,9613
5Y	2,3442	4	5	2,4887	2,7850	3,0050
7Y	2,4811	5	3	2,6180	2,8840	3,0780
10Y	2,6533	5	1	2,7738	2,9920	3,1330
15Y	2,8333	5	1	2,9160	3,0524	3,1210
20Y	2,8840	6	3	2,9378	3,0227	3,0573
30Y	2,8513	6	5	2,8860	2,9390	2,9598

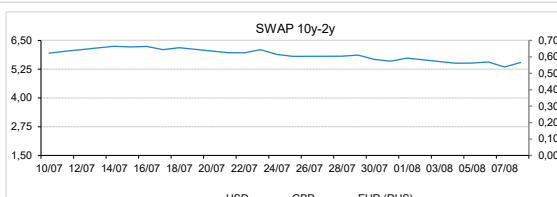
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,00
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	4,00



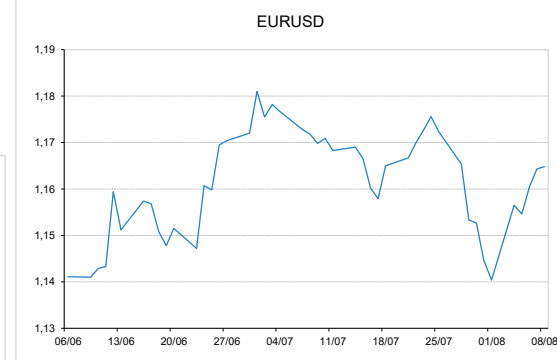
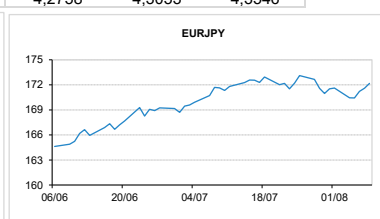
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8371	2	-16	3,1830	3,4360	3,8180
2Y	3,5140	3	-13	3,2180	3,5270	3,9020
3Y	3,4308	3	-13	3,2880	3,6210	3,9750
4Y	3,4319	4	-12	3,3660	3,7080	4,0390
5Y	3,4670	4	-12	3,4500	3,7860	4,1010
7Y	3,5797	4	-11	3,6080	3,9210	4,2090
10Y	3,7542	3	-9	3,8020	4,0835	4,3120
15Y	3,9724	3	-7	4,0100	4,2030	4,3570
20Y	4,0634	3	-6	4,0790	4,2110	4,3080
30Y	4,0259	3	-4	4,0200	4,0880	4,1230



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,77	0,34	-2,21	OT 2Y	1,956	0,03	4,80
JETFUEL	701,00	-12,25	-37,50	OT 5Y	2,414	0,04	-0,60
DIESEL	679,25	-11,50	-55,00	OT 10Y	3,085	0,05	-3,10
COBRE	9.670,50	8,50	-145,00	BUND 10Y	2,593	5,36	1,10
ZINCO	2.813,43	28,24	139,63	SCHATZ 2Y	2,350	2,95	9,30
OURO	3.392,86	-3,52	90,94	T-NOTE 10Y	4,515	2,92	-6,80
TRIGO	517,50	-0,75	-30,25	T-NOTE 2Y	3,984	2,60	-5,80
LICENÇA C02	73,01	1,24	2,59	GILT 10Y	5,041	6,74	-0,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1648	0,04%	-0,60%	1,1716	1,1778	1,1883
EUR/GBP	0,8671	0,02%	-0,45%	0,8716	0,8761	0,8843
EUR/JPY	172,18	-0,34%	-0,28%	172,17	172,17	172,15
EUR/CHF	0,9412	-0,04%	-0,84%	0,9361	0,9310	0,9214
EUR/BRL	6,3224	0,09%	1,03%	6,5063	6,6825	7,0304
EUR/PLN	4,2449	0,28%	-0,03%	4,2758	4,3053	4,3546

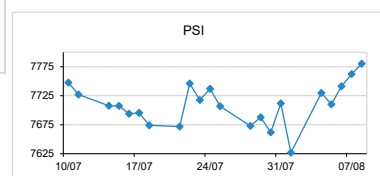

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1648	0,8671	172,18	0,9412	11,1660	7,4635	1,6038	1,78627	6,3224	11,9816
USD	0,8580	-	0,7442	147,815	0,8075	9,5776	6,4037	1,3754	1,5329	5,4264	10,2833

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	5,210	2,96	-2,25
BCP	0,756	0,00	62,69
CORT. AMORIM	7,690	0,26	-4,47
CTT	7,600	-0,13	40,74
EDP	3,692	0,54	19,44
EDP R	9,980	-0,70	-0,60
GALP	16,570	1,10	3,89
J MARTINS	20,960	-0,57	13,60
MOTA ENGIL	5,225	0,97	79,31
NAVIGATOR	3,336	2,46	-7,08
NOS	3,740	0,81	13,82
REN	2,945	-0,67	29,17
SEMAPA	18,240	2,82	28,63
SONAE SGPS	1,286	-0,62	40,70
IBERSOL	9,520	-1,24	27,27

MAIORES GANHOS/PERDAS	
Título	Variação %
ALTRI	2,96
SEMAPA	2,82
NAVIGATOR	2,46
GALP	1,10
MOTA ENGIL	0,97
J MARTINS	-0,57
SONAE SGPS	-0,62
REN	-0,67
EDP R	-0,70
IBERSOL	-1,24



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.780,27	0,23%	22,00%	7.821,11	6.194,45
CAC40	7.743,00	0,44%	4,91%	8.257,88	6.763,76
ESTX 50 PR	5.347,74	0,29%	9,23%	5.568,19	4.540,22
XTRA DAX	24.162,86	-0,12%	21,37%	24.639,10	17.439,87
S&P 500	6.373,99	0,51%	8,35%	6.427,02	4.835,04
IBEX 35	14.824,90	0,91%	27,86%	14.690,90	10.445,70
NIKKEI 225	41.820,48	1,85%	4,83%	42.065,83	30.792,74

