

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

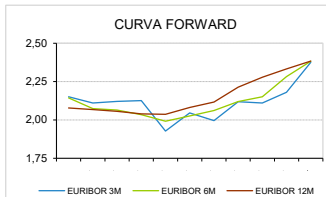
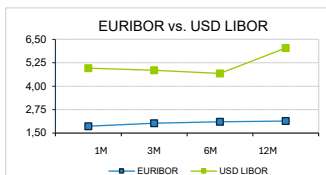
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

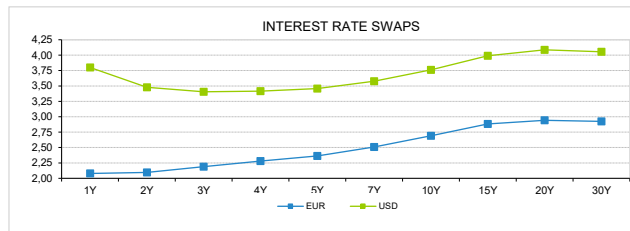
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8660	-4	-5	1M	4,9602	0	-35	3,9735	-0,0250
3M	2,0290	0	0	3M	4,8537	0	-42	3,9723	-0,0400
6M	2,0980	1	3	6M	4,6821	-1	-45	3,9130	-0,0150
12M	2,1420	1	5	12M	6,0414	8	31	3,8032	0,0475

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0788	1	5	2,1153	2,5664	2,8411
2Y	2,0969	1	7	2,2475	2,6340	2,9070
3Y	2,1898	1	5	2,3520	2,7040	2,9680
4Y	2,2813	2	4	2,4360	2,7675	3,0225
5Y	2,3620	2	3	2,5133	2,8269	3,0690
7Y	2,5082	3	1	2,6530	2,9380	3,1420
10Y	2,6919	4	0	2,8180	3,0495	3,2041
15Y	2,8829	4	0	2,9712	3,1190	3,1987
20Y	2,9420	5	2	3,0010	3,0960	3,1416
30Y	2,9239	6	4	2,9650	3,0270	3,0540

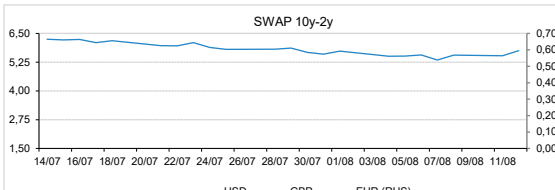
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,00
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	4,00



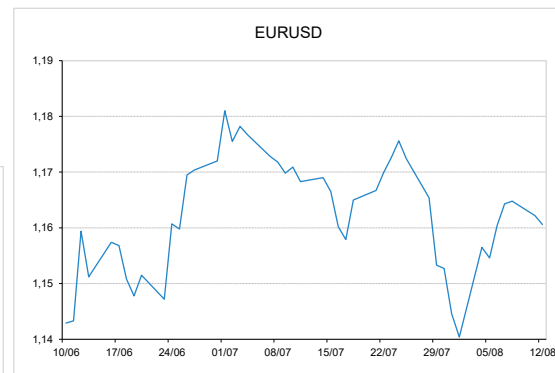
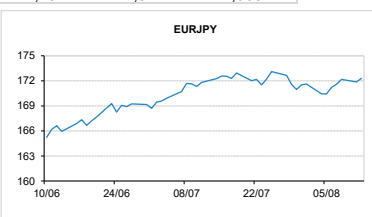
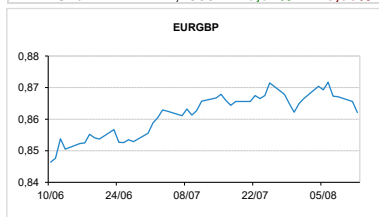
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,7991	-5	-19	3,1510	3,4440	3,8400
2Y	3,4786	-5	-17	3,2010	3,5390	3,9230
3Y	3,4052	-4	-16	3,2800	3,6360	4,0030
4Y	3,4146	-3	-16	3,3630	3,7240	4,0720
5Y	3,4565	-2	-15	3,4530	3,8070	4,1320
7Y	3,5778	-1	-14	3,6170	3,9450	4,2420
10Y	3,7600	0	-12	3,8180	4,1120	4,3510
15Y	3,9889	1	-9	4,0350	4,2390	4,4000
20Y	4,0863	2	-7	4,1100	4,2510	4,3540
30Y	4,0557	2	-5	4,0580	4,1320	4,1710



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,19	-0,44	-2,97	OT 2Y	1,979	0,01	4,00
JETFUEL	700,00	-5,25	-60,25	OT 5Y	2,451	0,03	-0,20
DIESEL	679,00	-6,25	-98,75	OT 10Y	3,131	0,04	-2,30
COBRE	9,726,50	-30,50	71,00	BUND 10Y	2,649	5,09	0,60
ZINCO	2,821,92	-8,72	84,58	SCHATZ 2Y	2,363	0,00	5,20
OURO	3,353,84	11,47	10,33	T-NOTE 10Y	4,521	1,10	-12,70
TRIGO	508,50	-6,50	-36,50	T-NOTE 2Y	3,954	-2,80	-14,60
LICENÇA C02	71,41	-0,96	0,86	GILT 10Y	5,071	7,83	0,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1606	-0,14%	-0,72%	1,1674	1,1736	1,1837
EUR/GBP	0,8621	0,41%	0,53%	0,8665	0,8712	0,8792
EUR/JPY	172,3	-0,26%	-0,02%	172,29	172,29	172,27
EUR/CHF	0,9435	0,01%	-1,35%	0,9384	0,9331	0,9235
EUR/BRL	6,3046	0,30%	3,40%	6,4890	6,6627	7,0056
EUR/PLN	4,2563	0,02%	-0,06%	4,2871	4,3174	4,3654


FIXINGS CONTRA USD e EUR

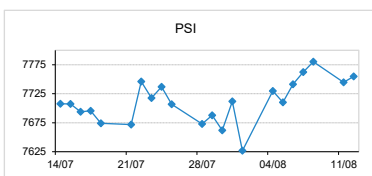
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1606	0,8621	172,30	0,9435	11,1519	7,4628	1,6080	1,7878	6,3046	11,9255
USD	0,8577	-	0,7415	148,14	0,8092	9,5684	6,4005	1,3775	1,5347	5,4089	10,2157

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	5,080	-0,78	-4,69
BCP	0,770	0,31	65,70
CORT. AMORIM	7,600	-0,26	-5,59
CTT	7,830	0,90	45,00
EDP	3,658	-0,84	18,34
EDP R	9,730	0,10	-3,09
GALP	16,550	1,63	3,76
J MARTINS	20,700	-0,10	12,20
MOTA ENGIL	5,350	2,10	83,60
NAVIGATOR	3,258	-0,91	-9,25
NOS	3,765	0,00	14,58
REN	2,960	-0,17	29,82
SEMAPA	17,780	-0,67	25,39
SONAE SGPS	1,286	0,16	40,70
IBERSOL	9,560	-0,42	27,81

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	2,10
GALP	1,63
CTT	0,90
BCP	0,31
SONAE SGPS	0,16
IBERSOL	-0,42
SEMAPA	-0,67
ALTRI	-0,78
EDP	-0,84
NAVIGATOR	-0,91



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.754,94	0,13%	21,60%	7.830,90	6.194,45
CAC40	7.753,42	0,71%	5,05%	8.257,88	6.763,76
ESTX 50 PR	5.335,97	0,08%	8,99%	5.568,19	4.540,22
XTRA DAX	24.024,78	-0,23%	20,67%	24.639,10	17.669,64
S&P 500	6.426,40	0,83%	9,27%	6.427,02	4.835,04
IBEX 35	14.859,00	0,02%	28,15%	14.881,60	10.611,40
NIKKEI 225	42.718,17	2,15%	7,08%	42.999,71	30.792,74

