

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

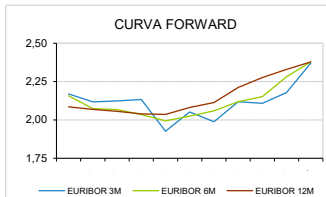
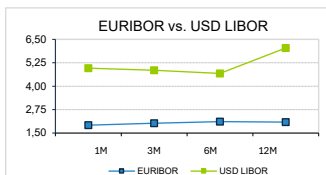
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

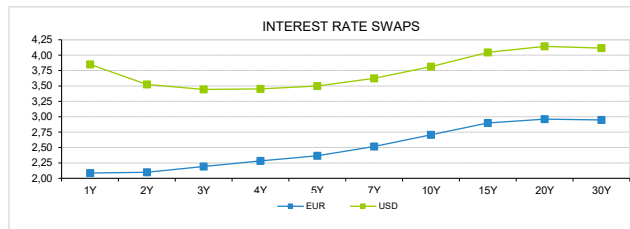
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9210	2	4	1M	4,9602	0	-35	3,9759	-0,0500
3M	2,0280	0	3	3M	4,8537	0	-42	3,9741	-0,0300
6M	2,1110	0	6	6M	4,6821	-1	-45	3,9285	0,0200
12M	2,0840	-1	2	12M	6,0414	8	31	3,8274	0,1050

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0858	0	9	2,1141	2,5705	2,8560
2Y	2,0995	-1	10	2,2453	2,6423	2,9260
3Y	2,1908	-2	9	2,3510	2,7110	2,9890
4Y	2,2827	-2	8	2,4385	2,7810	3,0465
5Y	2,3650	-2	7	2,5188	2,8450	3,0957
7Y	2,5154	-3	6	2,6620	2,9550	3,1690
10Y	2,7061	-3	5	2,8340	3,0710	3,2290
15Y	2,8991	-2	5	2,9895	3,1413	3,2255
20Y	2,9611	-2	7	3,0215	3,1230	3,1720
30Y	2,9471	-2	9	2,9880	3,0565	3,0867

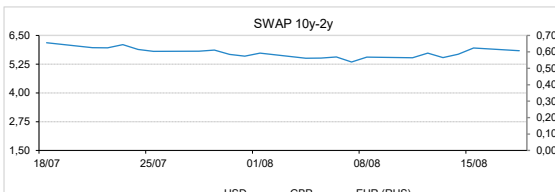
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,00
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	4,00



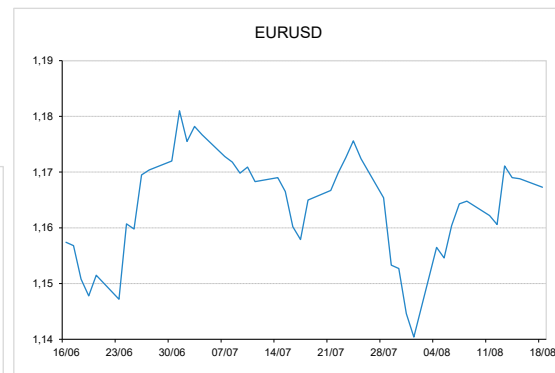
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8498	1	-14	3,1910	3,4910	3,8990
2Y	3,5248	1	-10	3,2275	3,5920	3,9800
3Y	3,4435	2	-9	3,3120	3,6910	4,0640
4Y	3,4530	2	-8	3,4030	3,7800	4,1340
5Y	3,4975	2	-8	3,4950	3,8640	4,1980
7Y	3,6235	2	-7	3,6650	4,0070	4,3070
10Y	3,8124	2	-6	3,8710	4,1750	4,4160
15Y	4,0435	2	-4	4,0915	4,3030	4,4665
20Y	4,1427	2	-2	4,1680	4,3150	4,4210
30Y	4,1148	2	-1	4,1170	4,1970	4,2380



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,03	0,18	-2,37	OT 2Y	1,984	-0,02	9,40
JETFUEL	690,75	1,75	-55,00	OT 5Y	2,465	-0,02	6,50
DIESEL	666,25	3,25	-95,50	OT 10Y	3,157	-0,02	4,00
COBRE	9.760,00	7,50	128,00	BUND 10Y	2,675	-0,39	9,70
ZINCO	2.790,43	-58,54	99,85	SCHATZ 2Y	2,363	0,00	12,30
OURO	3.336,30	0,11	-13,64	T-NOTE 10Y	4,559	1,47	-11,30
TRIGO	522,50	-4,50	-44,50	T-NOTE 2Y	4,008	1,40	-10,00
LICENÇA C02	71,68	1,00	1,79	GILT 10Y	5,224	7,40	11,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1673	-0,13%	0,20%	1,1741	1,1803	1,1909
EUR/GBP	0,8621	0,01%	0,41%	0,8666	0,8711	0,8796
EUR/JPY	172,27	-0,27%	0,39%	172,26	172,26	172,25
EUR/CHF	0,9414	0,26%	-1,01%	0,9363	0,9314	0,9219
EUR/BRL	6,321	0,01%	2,61%	6,5044	6,6753	7,0222
EUR/PLN	4,2468	0,31%	-0,07%	4,2773	4,3066	4,3551


FIXINGS CONTRA USD e EUR

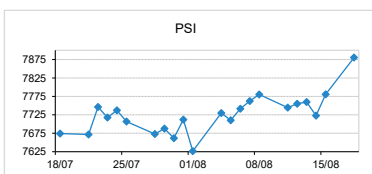
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1673	0,8621	172,27	0,9414	11,1521	7,4633	1,6124	1,79732	6,3210	11,9053
USD	0,8574	-	0,7399	147,96	0,8074	9,5721	6,3995	1,3825	1,5418	5,4160	10,2118

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	5,050	-0,39	-5,25
BCP	0,777	0,52	67,20
CORT. AMORIM	7,530	-0,53	-6,46
CTT	7,830	1,29	45,00
EDP	3,785	1,88	22,45
EDP R	10,340	6,21	2,99
GALP	16,155	-0,25	1,29
J MARTINS	20,960	0,48	13,60
MOTA ENGIL	5,695	2,52	95,44
NAVIGATOR	3,278	-0,36	-8,69
NOS	3,840	1,32	16,87
REN	2,975	-0,34	30,48
SEMAPA	17,860	0,11	25,95
SONAE SGPS	1,298	0,46	42,01
IBERSOL	9,720	1,04	29,95

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	6,21
MOTA ENGIL	2,52
EDP	1,88
NOS	1,32
CTT	1,29
GALP	-0,25
REN	-0,34
NAVIGATOR	-0,36
ALTRI	-0,39
CORT. AMORI	-0,53



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.880,25	1,28%	23,57%	7.830,90	6.194,45
CAC40	7.884,05	-0,50%	6,82%	8.257,88	6.763,76
ESTX 50 PR	5.434,64	-0,26%	11,00%	5.568,19	4.540,22
XTRA DAX	24.314,77	-0,18%	22,13%	24.639,10	18.208,84
S&P 500	6.441,44	-0,12%	9,53%	6.481,34	4.835,04
IBEX 35	15.239,40	-0,25%	31,43%	15.337,00	10.966,90
NIKKEI 225	43.714,31	0,77%	9,57%	43.835,12	30.792,74

