

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

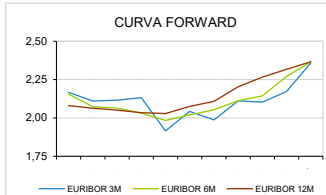
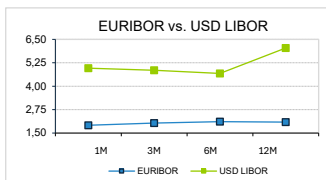
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

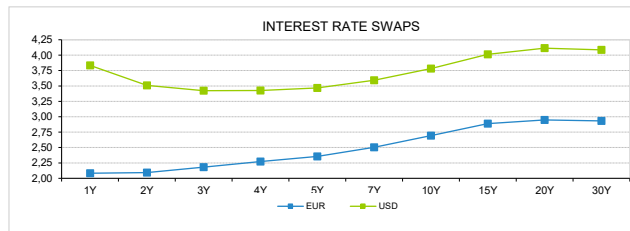
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9170	0	3	1M	4,9602	0	-35	3,9751	-0,0350
3M	2,0340	1	4	3M	4,8537	0	-42	3,9723	-0,0241
6M	2,1090	0	6	6M	4,6821	-1	-45	3,9277	0,0200
12M	2,0810	0	2	12M	6,0414	8	31	3,8315	0,0850

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0827	0	10	2,1068	2,5567	2,8380
2Y	2,0942	0	12	2,2343	2,6287	2,9075
3Y	2,1822	-1	12	2,3395	2,6990	2,9740
4Y	2,2730	-1	11	2,4270	2,7640	3,0310
5Y	2,3547	-1	10	2,5038	2,8299	3,0798
7Y	2,5033	-1	9	2,6495	2,9410	3,1530
10Y	2,6932	-1	9	2,8198	3,0570	3,2154
15Y	2,8873	-1	10	2,9758	3,1278	3,2110
20Y	2,9480	-1	12	3,0078	3,1076	3,1556
30Y	2,9314	-1	14	2,9710	3,0375	3,0690

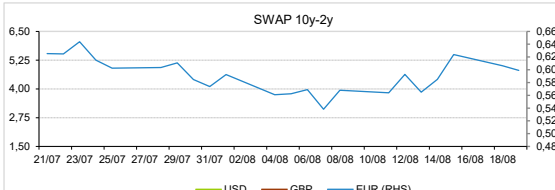
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,00
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	4,00



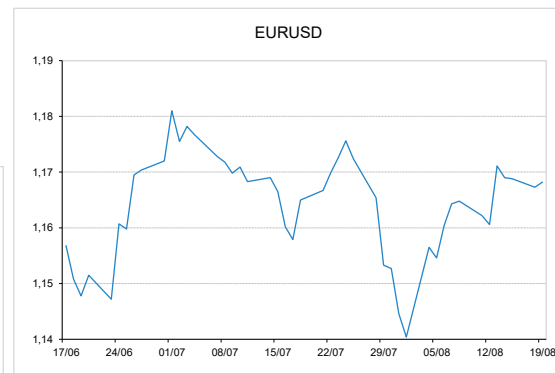
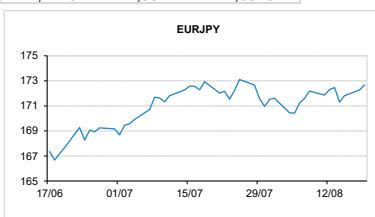
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8347	-2	-15	3,1720	3,4380	3,8620
2Y	3,5091	-2	-11	3,2060	3,5370	3,9460
3Y	3,4231	-2	-9	3,2800	3,6410	4,0270
4Y	3,4264	-2	-9	3,3660	3,7340	4,0940
5Y	3,4668	-2	-8	3,4580	3,8200	4,1610
7Y	3,5925	-2	-7	3,6280	3,9650	4,2710
10Y	3,7820	-2	-6	3,8350	4,1350	4,3830
15Y	4,0141	-2	-4	4,0575	4,2660	4,4345
20Y	4,1135	-2	-2	4,1360	4,2800	4,3890
30Y	4,0860	-2	-1	4,0840	4,1615	4,2050



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,16	-0,44	-2,24	OT 2Y	1,980	0,00	7,60
JETFUEL	687,50	-3,25	-83,75	OT 5Y	2,461	0,00	4,70
DIESEL	656,50	-9,75	-100,25	OT 10Y	3,153	-0,01	1,70
COBRE	9.752,00	-40,50	-45,50	BUND 10Y	2,655	-2,07	5,00
ZINCO	2.774,93	-22,04	-51,80	SCHATZ 2Y	2,358	-0,74	10,10
OURO	3.322,66	-10,06	-74,39	T-NOTE 10Y	4,532	-2,20	-10,80
TRIGO	522,75	-2,25	-44,25	T-NOTE 2Y	3,992	-1,80	-8,00
LICENÇA C02	71,31	-0,51	1,42	GILT 10Y	5,219	0,00	7,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1682	0,08%	0,13%	1,1749	1,1813	1,1917
EUR/GBP	0,864	-0,22%	0,19%	0,8685	0,8732	0,8816
EUR/JPY	172,67	-0,23%	-0,38%	172,66	172,66	172,65
EUR/CHF	0,9410	0,05%	-0,85%	0,9360	0,9309	0,9216
EUR/BRL	6,3875	-0,75%	1,94%	6,5697	6,7444	7,0994
EUR/PLN	4,2445	0,13%	0,00%	4,2749	4,3047	4,3525


FIXINGS CONTRA USD e EUR

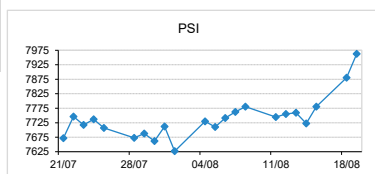
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1682	0,8640	172,67	0,9410	11,1835	7,4643	1,6162	1,80556	6,3875	11,9818
USD	0,8568	-	0,7408	147,75	0,8062	9,5752	6,3954	1,3855	1,5467	5,4786	10,2568

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	5,110	1,19	-4,13
BCP	0,789	1,57	69,83
CORT. AMORIM	7,580	0,66	-5,84
CTT	7,810	-0,26	44,63
EDP	3,838	1,40	24,17
EDP R	10,420	0,77	3,78
GALP	16,280	0,77	2,07
J MARTINS	21,200	1,15	14,91
MOTA ENGIL	5,625	-1,23	93,03
NAVIGATOR	3,308	0,92	-7,86
NOS	3,925	2,21	19,45
REN	2,975	0,00	30,48
SEMAPA	17,960	0,56	26,66
SONAE SGPS	1,332	2,62	45,73
IBERSOL	9,820	1,03	31,28

MAIORES GANHOS/PERDAS

Título	Variação %
SONAE SGPS	2,62
NOS	2,21
BCP	1,57
EDP	1,40
ALTRI	1,19
CTT	-0,26
MOTA ENGIL	-1,23



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.962,93	1,05%	24,86%	7.885,27	6.194,45
CAC40	7.979,08	1,21%	8,11%	8.257,88	6.763,76
ESTX 50 PR	5.483,28	0,89%	12,00%	5.568,19	4.540,22
XTRA DAX	24.423,07	0,45%	22,67%	24.639,10	18.208,84
S&P 500	6.430,92	-0,27%	9,35%	6.481,34	4.835,04
IBEX 35	15.303,80	0,34%	31,99%	15.337,00	10.966,90
NIKKEI 225	43.546,29	-0,38%	9,15%	43.876,42	30.792,74

