

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

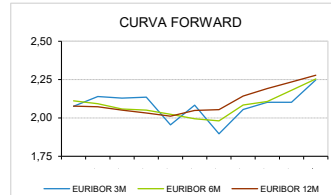
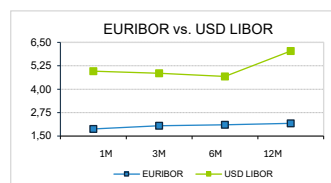
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

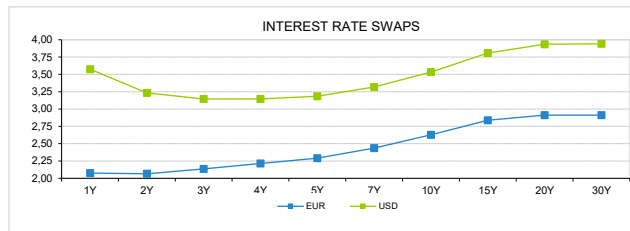
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8800	1	-3	1M	4,9602	0	-35	3,9719	-0,0400
3M	2,0530	-3	8	3M	4,8537	0	-42	3,9688	-0,0034
6M	2,1000	0	3	6M	4,6821	-1	-45	3,9345	0,0300
12M	2,1780	-1	5	12M	6,0414	8	31	3,8523	0,1100

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0751	-1	4	2,0562	2,4560	2,7590
2Y	2,0655	-3	2	2,1660	2,5320	2,8310
3Y	2,1350	-4	1	2,2610	2,6040	2,9000
4Y	2,2133	-4	0	2,3440	2,6770	2,9600
5Y	2,2898	-4	0	2,4230	2,7470	3,0107
7Y	2,4357	-4	0	2,5700	2,8650	3,1000
10Y	2,6274	-4	2	2,7500	2,9975	3,1750
15Y	2,8390	-3	6	2,9256	3,0870	3,1850
20Y	2,9124	-3	8	2,9706	3,0800	3,1410
30Y	2,9121	-2	12	2,9510	3,0240	3,0633

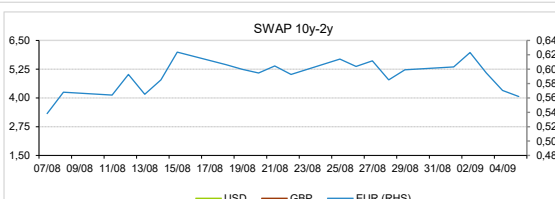
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,00
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	4,00



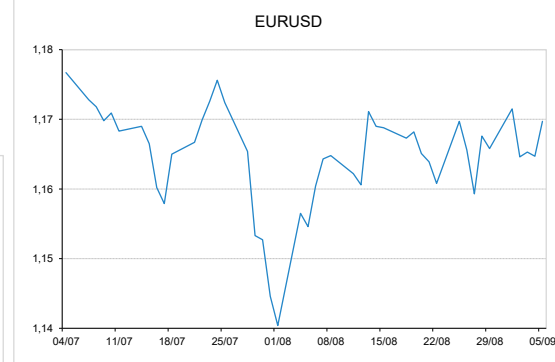
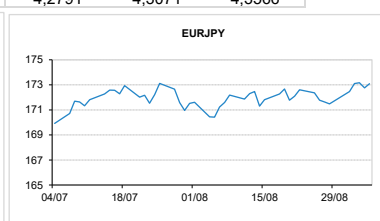
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5753	-13	-26	2,8735	3,1390	3,5840
2Y	3,2325	-12	-26	2,9210	3,2500	3,6900
3Y	3,1459	-11	-25	2,9910	3,3580	3,7840
4Y	3,1459	-10	-24	3,0790	3,4635	3,8690
5Y	3,1851	-10	-23	3,1735	3,5600	3,9450
7Y	3,3176	-10	-20	3,3605	3,7280	4,0780
10Y	3,5323	-9	-15	3,5970	3,9325	4,2210
15Y	3,8085	-9	-9	3,8640	4,1020	4,3010
20Y	3,9350	-8	-4	3,9680	4,1370	4,2740
30Y	3,9425	-7	1	3,9490	4,0465	4,1130



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,30	-1,69	-1,67	OT 2Y	1,929	-0,05	-0,70
JETFUEL	716,25	-10,00	1,25	OT 5Y	2,385	-0,05	-0,20
DIESEL	711,50	-11,50	15,00	OT 10Y	3,087	-0,05	2,40
COBRE	9.891,50	-77,50	211,00	BUND 10Y	2,651	-6,31	0,90
ZINCO	2.857,15	-20,70	106,14	SCHATZ 2Y	2,294	-3,44	3,00
OURO	3.594,93	49,08	214,33	T-NOTE 10Y	4,314	-8,47	-15,40
TRIGO	521,50	2,00	-7,00	T-NOTE 2Y	3,615	-11,92	-18,10
LICENÇA C02	76,02	0,58	4,43	GILT 10Y	5,124	-11,51	17,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1697	0,43%	1,31%	1,1760	1,1814	1,1905
EUR/GBP	0,8678	-0,17%	0,17%	0,8722	0,8767	0,8852
EUR/JPY	173,09	-0,19%	-1,54%	173,08	173,08	173,07
EUR/CHF	0,9358	0,31%	-0,12%	0,9309	0,9261	0,9167
EUR/BRL	6,3472	-0,03%	0,43%	6,5233	6,6887	7,0343
EUR/PLN	4,2497	0,03%	0,78%	4,2791	4,3071	4,3566

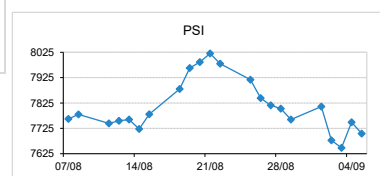

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1697	0,8678	173,09	0,9358	10,9934	7,4653	1,6255	1,79023	6,3472	11,7848
USD	0,8522	-	0,7397	147,11	0,7980	9,3699	6,3624	1,3830	1,5252	5,4096	10,0378

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,985	-0,20	-6,47
BCP	0,711	-3,48	52,96
CORT. AMORIM	7,410	-1,46	-7,95
CTT	7,100	-0,28	31,48
EDP	3,749	0,37	21,29
EDP R	10,000	1,21	-0,40
GALP	15,765	-2,32	-1,16
J MARTINS	21,900	0,27	18,70
MOTA ENGIL	5,100	0,00	75,02
NAVIGATOR	3,290	-0,60	-8,36
NOS	3,905	-1,01	18,85
REN	2,965	0,68	30,04
SEMAPA	17,760	0,45	25,25
SONAE SGPS	1,298	-0,31	42,01
IBERSOL	9,640	-0,62	28,88

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	1,21
REN	0,68
SEMAPA	0,45
EDP	0,37
J MARTINS	0,27
IBERSOL	-0,62
NOS	-1,01
CORT. AMORI	-1,46
GALP	-2,32
BCP	-3,48



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.704,26	-0,58%	20,81%	8.029,69	6.194,45
CAC40	7.674,78	-0,31%	3,98%	8.257,88	6.763,76
ESTX 50 PR	5.318,15	-0,53%	8,62%	5.568,19	4.540,22
XTRA DAX	23.596,98	-0,73%	18,52%	24.639,10	18.208,84
S&P 500	6.475,16	-0,43%	10,08%	6.508,23	4.835,04
IBEX 35	14.850,90	-0,45%	28,08%	15.443,90	11.152,20
NIKKEI 225	43.018,75	1,03%	7,83%	43.876,42	30.792,74

