

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

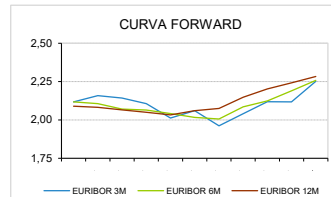
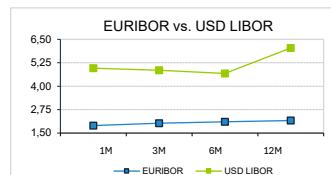
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

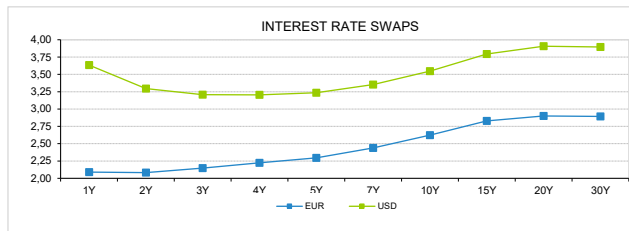
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9010	2	0	1M	4,9602	0	-35	3,9711	-0,0600
3M	2,0290	-1	1	3M	4,8537	0	-42	3,9634	0,0000
6M	2,1060	0	2	6M	4,6821	-1	-45	3,9184	0,0400
12M	2,1690	-2	5	12M	6,0414	8	31	3,8242	0,1150

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0894	1	2	2,0750	2,4574	2,7540
2Y	2,0824	1	-1	2,1768	2,5328	2,8200
3Y	2,1472	1	-3	2,2700	2,6040	2,8860
4Y	2,2226	1	-4	2,3540	2,6735	2,9460
5Y	2,2963	1	-4	2,4277	2,7395	2,9970
7Y	2,4382	1	-4	2,5690	2,8540	3,0820
10Y	2,6237	1	-3	2,7446	2,9854	3,1574
15Y	2,8298	1	-1	2,9151	3,0707	3,1659
20Y	2,8998	1	1	2,9576	3,0614	3,1194
30Y	2,8940	2	3	2,9310	3,0010	3,0380

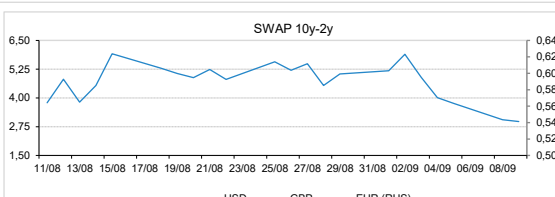
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,00
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,75



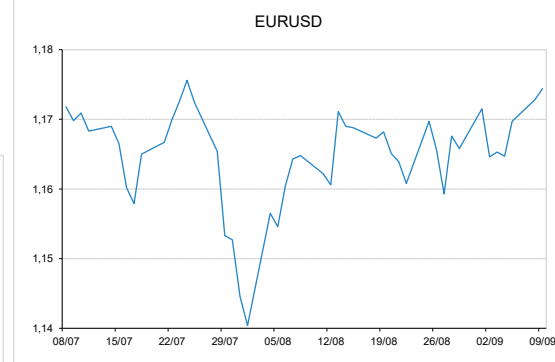
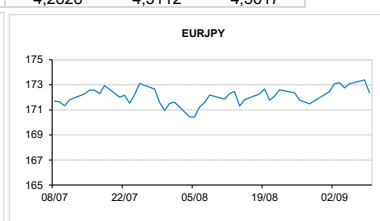
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6338	5	-21	2,9480	3,1900	3,5890
2Y	3,2962	5	-23	2,9840	3,2840	3,6800
3Y	3,2084	5	-23	3,0500	3,3820	3,7650
4Y	3,2045	5	-24	3,1290	3,4750	3,8410
5Y	3,2362	4	-24	3,2150	3,5620	3,9175
7Y	3,3528	4	-23	3,3830	3,7190	4,0465
10Y	3,5468	4	-21	3,6030	3,9080	4,1650
15Y	3,7952	4	-18	3,8400	4,0530	4,2310
20Y	3,9064	3	-16	3,9280	4,0750	4,1920
30Y	3,8951	3	-14	3,8920	3,9740	4,0270



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,76	0,74	0,84	OT 2Y	1,949	0,02	-0,40
JETFUEL	713,00	12,00	7,75	OT 5Y	2,389	0,02	-2,30
DIESEL	709,25	10,00	24,00	OT 10Y	3,082	0,02	-0,40
COBRE	9.906,50	17,50	153,00	BUND 10Y	2,650	2,16	-3,70
ZINCO	2.890,10	10,66	56,43	SCHATZ 2Y	2,306	2,45	-0,70
OURO	3.643,75	7,77	301,38	T-NOTE 10Y	4,346	2,88	-16,90
TRIGO	521,75	-2,00	-13,25	T-NOTE 2Y	3,690	4,77	-17,20
LICENÇA C02	76,88	-0,29	3,67	GILT 10Y	5,103	1,49	6,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1744	0,14%	1,05%	1,1807	1,1862	1,1956
EUR/GBP	0,8663	0,07%	-0,08%	0,8707	0,8751	0,8835
EUR/JPY	172,36	0,60%	-0,29%	172,35	172,35	172,34
EUR/CHF	0,9331	0,00%	1,13%	0,9282	0,9234	0,9141
EUR/BRL	6,3638	0,19%	-0,64%	6,5393	6,7054	7,0566
EUR/PLN	4,2534	-0,15%	0,09%	4,2828	4,3112	4,3617


FIXINGS CONTRA USD e EUR

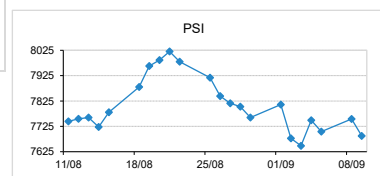
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1744	0,8663	172,36	0,9331	10,9972	7,4648	1,6220	1,77887	6,3638	11,6926
USD	0,8525	-	0,7387	147,1	0,7955	9,3771	6,3637	1,3823	1,5166	5,4233	9,9644

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,970	-0,50	-6,75
BCP	0,715	-0,75	53,78
CORT. AMORIM	7,520	-0,13	-6,58
CTT	7,260	-0,41	34,44
EDP	3,721	-1,14	20,38
EDP R	9,900	-2,17	-1,39
GALP	15,940	1,08	-0,06
J MARTINS	21,700	-0,09	17,62
MOTA ENGIL	4,930	-11,65	69,18
NAVIGATOR	3,296	-0,18	-8,19
NOS	3,885	-0,26	18,24
REN	2,950	-0,34	29,39
SEMAPA	17,800	-0,34	25,53
SONAE SGPS	1,286	-0,16	40,70
IBERSOL	9,860	0,82	31,82

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	1,08
IBERSOL	0,82
ALTRI	-0,50
BCP	-0,75
EDP	-1,14
EDP R	-2,17
MOTA ENGIL	-11,65



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.687,51	-0,86%	20,55%	8.029,69	6.194,45
CAC40	7.749,39	0,19%	4,99%	8.257,88	6.763,76
ESTX 50 PR	5.368,82	0,11%	9,66%	5.568,19	4.540,22
XTRA DAX	23.718,45	-0,37%	19,13%	24.639,10	18.208,84
S&P 500	6.495,91	0,04%	10,47%	6.532,65	4.835,04
IBEX 35	15.023,90	0,14%	29,57%	15.443,90	11.177,00
NIKKEI 225	43.459,29	-0,42%	8,94%	44.185,73	30.792,74

