

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

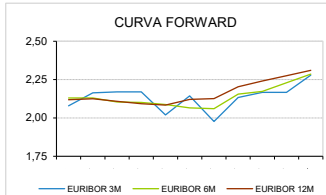
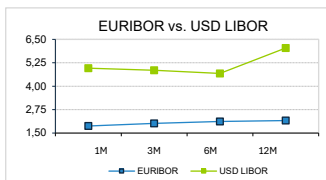
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

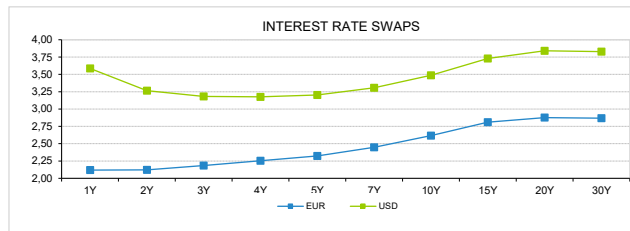
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8770	-2	-3	1M	4,9602	0	-35	3,9716	-0,0600
3M	2,0140	-2	-2	3M	4,8537	0	-42	3,9641	0,0100
6M	2,1190	1	3	6M	4,6821	-1	-45	3,9224	0,0400
12M	2,1680	1	4	12M	6,0414	8	31	3,8320	0,1225

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1187	2	5	2,1269	2,4703	2,7250
2Y	2,1228	3	3	2,2175	2,5408	2,7838
3Y	2,1840	3	1	2,3020	2,6030	2,8415
4Y	2,2539	3	-1	2,3755	2,6590	2,9020
5Y	2,3225	3	-2	2,4423	2,7185	2,9487
7Y	2,4465	2	-3	2,5680	2,8230	3,0340
10Y	2,6161	0	-4	2,7270	2,9470	3,1076
15Y	2,8096	-1	-3	2,8891	3,0321	3,1198
20Y	2,8762	-1	-2	2,9299	3,0241	3,0750
30Y	2,8678	-2	0	2,9020	2,9640	2,9954

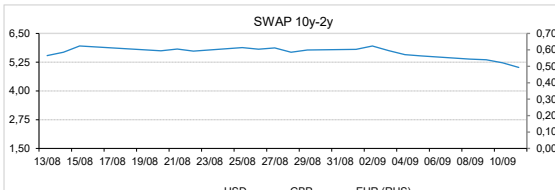
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,00
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,75



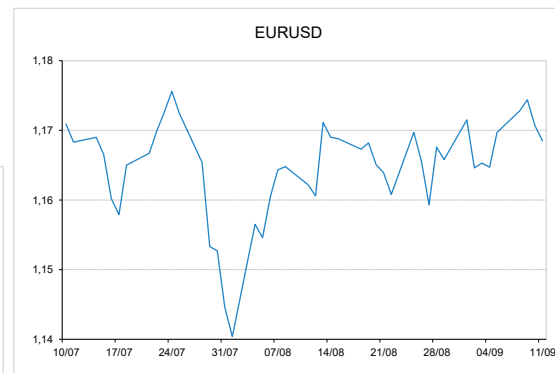
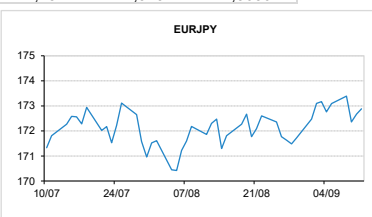
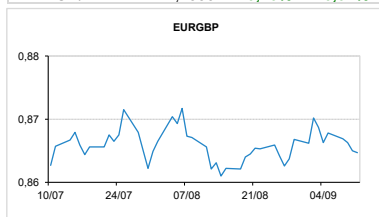
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5871	-5	-26	2,9360	3,1560	3,5160
2Y	3,2664	-4	-26	2,9680	3,2385	3,5965
3Y	3,1827	-3	-26	3,0290	3,3270	3,6810
4Y	3,1762	-3	-27	3,0990	3,4110	3,7580
5Y	3,2026	-3	-27	3,1770	3,4940	3,8270
7Y	3,3058	-3	-28	3,3310	3,6430	3,9570
10Y	3,4878	-3	-27	3,5400	3,8300	4,0810
15Y	3,7292	-4	-25	3,7750	3,9770	4,1500
20Y	3,8409	-4	-23	3,8640	4,0050	4,1190
30Y	3,8298	-4	-20	3,8300	3,9055	3,9560



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,34	-1,15	0,28	OT 2Y	1,993	0,03	1,10
JETFUEL	724,50	1,75	19,25	OT 5Y	2,404	0,02	-4,50
DIESEL	710,50	-0,75	25,25	OT 10Y	3,072	0,00	-6,40
COBRE	10.012,00	99,00	251,00	BUND 10Y	2,645	0,00	-10,30
ZINCO	2.907,92	36,55	74,25	SCHATZ 2Y	2,350	3,44	1,90
OURO	3.633,14	-7,61	290,77	T-NOTE 10Y	4,303	-1,08	-21,60
TRIGO	517,75	2,75	-17,75	T-NOTE 2Y	3,670	-1,59	-16,60
LICENÇA C02	75,60	-1,50	3,23	GILT 10Y	5,069	-4,89	0,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1685	-0,19%	0,54%	1,1747	1,1800	1,1888
EUR/GBP	0,8647	0,03%	0,10%	0,8691	0,8735	0,8817
EUR/JPY	172,88	-0,12%	-0,59%	172,87	172,87	172,86
EUR/CHF	0,9339	0,08%	1,04%	0,9290	0,9241	0,9146
EUR/BRL	6,312	0,21%	0,17%	6,4849	6,6526	6,9968
EUR/PLN	4,2553	0,16%	0,04%	4,2847	4,3131	4,3636

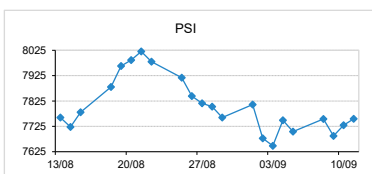

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1685	0,8647	172,88	0,9339	10,9316	7,4642	1,6226	1,76239	6,3120	11,5829
USD	0,8527	-	0,7376	147,19	0,7961	9,3238	6,3643	1,3843	1,5046	5,3811	9,8813

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,925	-0,30	-7,60
BCP	0,719	0,19	54,81
CORT. AMORIM	7,590	1,47	-5,71
CTT	7,270	0,14	34,63
EDP	3,826	0,92	23,78
EDP R	9,985	-0,75	-0,55
GALP	15,880	-0,50	-0,44
J MARTINS	21,800	0,74	18,16
MOTA ENGIL	5,165	4,89	77,25
NAVIGATOR	3,270	0,25	-8,91
NOS	3,920	0,13	19,30
REN	2,965	-0,34	30,04
SEMAPA	17,940	0,00	26,52
SONAE SGPS	1,306	1,56	42,89
IBERSOL	9,860	-1,40	31,82

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	4,89
SONAE SGPS	1,56
CORT. AMORI	1,47
EDP	0,92
J MARTINS	0,74
ALTRI	-0,30
REN	-0,34
GALP	-0,50
EDP R	-0,75
IBERSOL	-1,40



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.754,89	0,33%	21,60%	8.029,69	6.194,45
CAC40	7.823,52	0,80%	6,00%	8.257,88	6.763,76
ESTX 50 PR	5.386,77	0,47%	10,02%	5.568,19	4.540,22
XTRA DAX	23.703,65	0,30%	19,06%	24.639,10	18.208,84
S&P 500	6.584,12	0,80%	11,95%	6.555,97	4.835,04
IBEX 35	15.321,30	0,68%	32,14%	15.443,90	11.221,70
NIKKEI 225	44.372,50	1,22%	11,22%	44.396,95	30.792,74

