

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

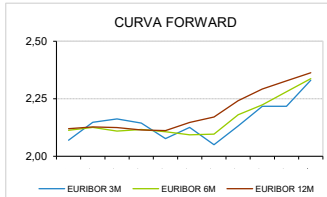
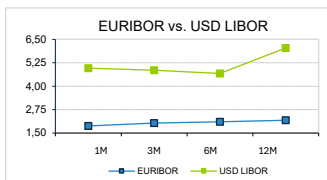
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

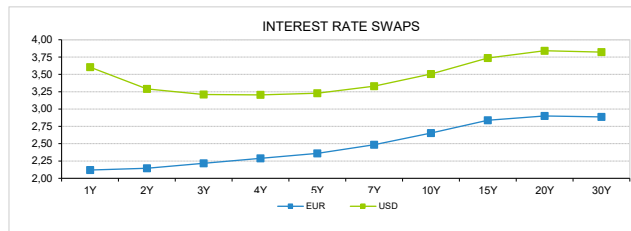
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8800	0	-2	1M	4,9602	0	-35	3,9717	-0,0675
3M	2,0330	3	1	3M	4,8537	0	-42	3,9681	0,0087
6M	2,1010	-1	-1	6M	4,6821	-1	-45	3,9276	0,0450
12M	2,1830	2	9	12M	6,0414	8	31	3,8462	0,1225

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1196	0	3	2,1705	2,5185	2,7664
2Y	2,1449	0	4	2,2660	2,5863	2,8276
3Y	2,2164	0	1	2,3480	2,6440	2,8892
4Y	2,2892	0	-1	2,4215	2,7020	2,9420
5Y	2,3590	-1	-3	2,4876	2,7625	2,9865
7Y	2,4848	-1	-6	2,6125	2,8650	3,0660
10Y	2,6527	-1	-8	2,7668	2,9814	3,1325
15Y	2,8390	-2	-8	2,9194	3,0561	3,1373
20Y	2,9000	-2	-8	2,9539	3,0437	3,0906
30Y	2,8862	-2	-8	2,9220	2,9780	3,0100

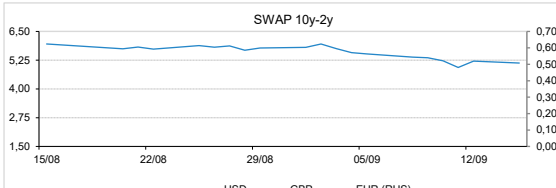
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,00
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,75



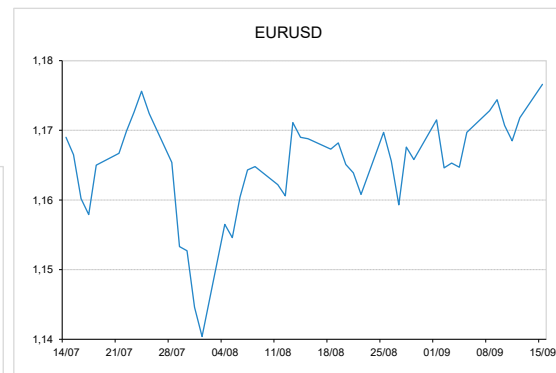
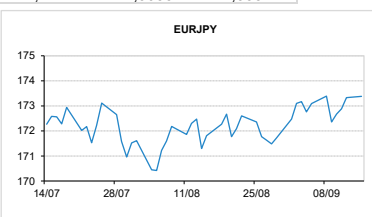
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6057	-1	-23	2,9650	3,1840	3,5310
2Y	3,2917	-2	-22	3,0040	3,2580	3,6150
3Y	3,2105	-2	-22	3,0610	3,3460	3,6940
4Y	3,2042	-3	-23	3,1260	3,4310	3,7670
5Y	3,2290	-3	-25	3,2020	3,5110	3,8370
7Y	3,3307	-3	-28	3,3530	3,6565	3,9570
10Y	3,5064	-3	-29	3,5550	3,8330	4,0720
15Y	3,7366	-3	-29	3,7770	3,9700	4,1350
20Y	3,8414	-3	-28	3,8600	3,9930	4,1000
30Y	3,8230	-3	-27	3,8200	3,8900	3,9360



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,45	0,46	2,15	OT 2Y	2,025	0,00	6,30
JETFUEL	713,75	8,25	17,75	OT 5Y	2,422	-0,03	0,10
DIESEL	706,50	16,25	35,75	OT 10Y	3,092	-0,04	-0,70
COBRE	10.064,50	16,00	227,00	BUND 10Y	2,689	-1,38	-2,00
ZINCO	2.986,98	65,28	136,73	SCHATZ 2Y	2,382	-0,25	8,60
OURO	3.674,57	31,43	338,38	T-NOTE 10Y	4,328	-1,98	-19,30
TRIGO	524,50	1,00	-2,50	T-NOTE 2Y	3,694	-1,99	-15,00
LICENÇA C02	76,94	1,17	6,26	GILT 10Y	5,100	-3,00	1,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1766	0,41%	0,67%	1,1828	1,1881	1,1970
EUR/GBP	0,8641	0,14%	-0,22%	0,8685	0,8728	0,8811
EUR/JPY	173,38	-0,03%	-0,91%	173,37	173,37	173,36
EUR/CHF	0,9346	0,01%	1,00%	0,9296	0,9248	0,9152
EUR/BRL	6,2519	0,49%	1,12%	6,4241	6,5885	6,9295
EUR/PLN	4,2480	0,17%	0,28%	4,2774	4,3055	4,3554

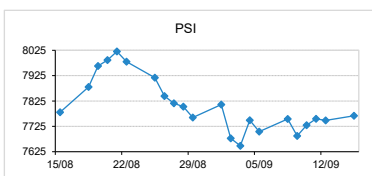

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1766	0,8641	173,38	0,9346	10,9074	7,4650	1,6243	1,76554	6,2519	11,5755
USD	0,8505	-	0,7358	147,43	0,7948	9,2830	6,3482	1,3809	1,5017	5,3173	9,8409

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,950	1,02	-7,13
BCP	0,720	0,47	55,02
CORT. AMORIM	7,540	-0,40	-6,34
CTT	7,390	0,54	36,85
EDP	3,863	0,47	24,98
EDP R	9,890	0,51	-1,49
GALP	16,045	-0,16	0,60
J MARTINS	21,580	-0,37	16,96
MOTA ENGIL	5,125	1,59	75,88
NAVIGATOR	3,260	-0,06	-9,19
NOS	3,910	-0,64	19,00
REN	2,970	0,00	30,26
SEMAPA	18,100	1,46	27,64
SONAE SGPS	1,320	0,30	44,42
IBERSOL	10,000	1,01	33,69

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	1,59
SEMAPA	1,46
ALTRI	1,02
IBERSOL	1,01
CTT	0,54
NAVIGATOR	-0,06
GALP	-0,16
J MARTINS	-0,37
CORT. AMORI	-0,40
NOS	-0,64



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.766,91	0,24%	21,79%	8.029,69	6.194,45
CAC40	7.896,93	0,92%	6,99%	8.257,88	6.763,76
ESTX 50 PR	5.440,40	0,92%	11,12%	5.568,19	4.540,22
XTRA DAX	23.748,86	0,21%	19,29%	24.639,10	18.489,91
S&P 500	6.613,18	0,45%	12,45%	6.600,21	4.835,04
IBEX 35	15.395,10	0,57%	32,77%	15.443,90	11.295,00
NIKKEI 225	44.768,12	0,89%	12,22%	44.888,02	30.792,74

