

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

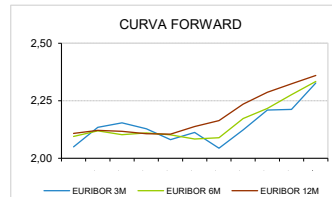
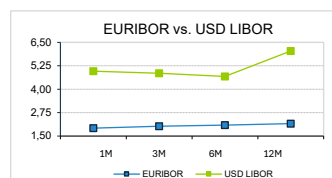
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

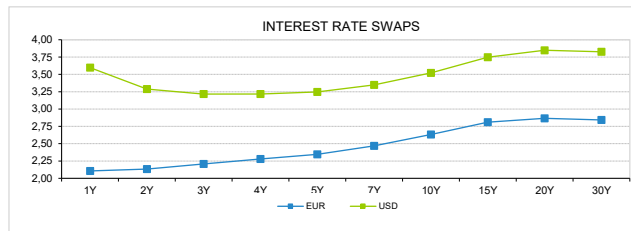
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9230	1	2	1M	4,9602	0	-35	3,9712	-0,1000
3M	2,0240	1	0	3M	4,8537	0	-42	3,9679	-0,0058
6M	2,0830	0	-3	6M	4,6821	-1	-45	3,9312	0,0400
12M	2,1640	0	7	12M	6,0414	8	31	3,8497	0,1275

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1065	0	2	2,1634	2,5053	2,7464
2Y	2,1346	0	4	2,2594	2,5670	2,8032
3Y	2,2077	1	2	2,3390	2,6250	2,8610
4Y	2,2794	0	0	2,4100	2,6800	2,9120
5Y	2,3465	0	-2	2,4744	2,7392	2,9573
7Y	2,4691	-1	-4	2,5940	2,8380	3,0320
10Y	2,6330	-2	-7	2,7422	2,9490	3,0942
15Y	2,8110	-3	-8	2,8892	3,0188	3,0930
20Y	2,8660	-3	-9	2,9171	2,9992	3,0401
30Y	2,8428	-4	-10	2,8750	2,9285	2,9530

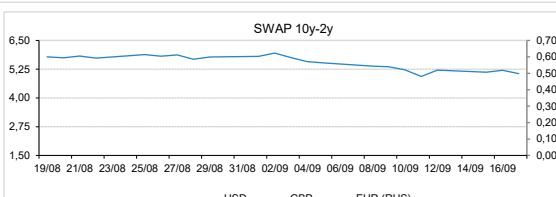
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,00
Japão	0,50
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,75



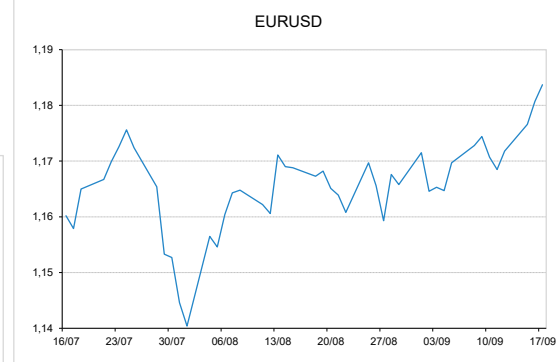
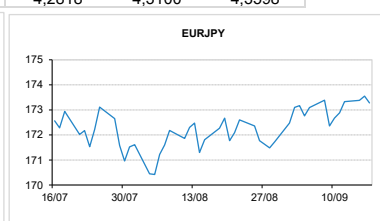
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5986	1	-25	2,9670	3,2180	3,5560
2Y	3,2894	2	-24	3,0140	3,2940	3,6370
3Y	3,2160	3	-22	3,0800	3,3780	3,7160
4Y	3,2167	3	-23	3,1500	3,4595	3,7880
5Y	3,2459	3	-24	3,2260	3,5380	3,8520
7Y	3,3490	2	-27	3,3760	3,6780	3,9630
10Y	3,5221	2	-28	3,5710	3,8440	4,0760
15Y	3,7477	1	-29	3,7870	3,9780	4,1350
20Y	3,8483	0	-29	3,8660	3,9970	4,1000
30Y	3,8257	0	-28	3,8240	3,8930	3,9345



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,22	-0,25	2,92	OT 2Y	2,010	-0,01	2,80
JETFUEL	740,00	18,75	49,25	OT 5Y	2,411	-0,01	-5,20
DIESEL	728,25	16,75	62,00	OT 10Y	3,084	-0,01	-7,40
COBRE	10.117,00	-60,00	353,00	BUND 10Y	2,666	-2,17	-11,00
ZINCO	3.008,11	15,65	211,12	SCHATZ 2Y	2,367	-0,25	4,40
OURO	3.684,14	-5,84	351,42	T-NOTE 10Y	4,332	1,44	-22,20
TRIGO	530,25	-3,75	3,25	T-NOTE 2Y	3,690	1,99	-19,20
LICENÇA C02	76,97	-0,54	6,29	GILT 10Y	5,085	-2,45	-14,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1837	0,25%	1,41%	1,1899	1,1953	1,2043
EUR/GBP	0,8675	-0,22%	-0,62%	0,8719	0,8763	0,8848
EUR/JPY	173,28	0,16%	-0,58%	173,27	173,27	173,26
EUR/CHF	0,9323	0,05%	0,99%	0,9274	0,9226	0,9129
EUR/BRL	6,2902	-0,05%	0,80%	6,4632	6,6281	6,9687
EUR/PLN	4,2525	-0,07%	-0,06%	4,2818	4,3100	4,3598


FIXINGS CONTRA USD e EUR

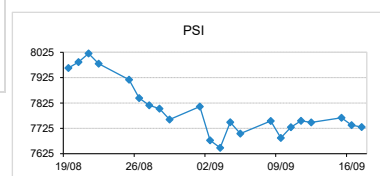
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1837	0,8675	173,28	0,9323	10,9881	7,4648	1,6301	1,77679	6,2902	11,6187
USD	0,8438	-	0,7321	146,31	0,7867	9,2668	6,2991	1,3759	1,4988	5,3016	9,8102

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,985	-0,70	-6,47
BCP	0,712	-0,36	53,30
CORT. AMORIM	7,490	0,00	-6,96
CTT	7,460	0,27	38,15
EDP	3,856	0,60	24,75
EDP R	9,895	0,87	-1,44
GALP	15,860	-2,13	-0,56
IBERSOL	10,100	0,00	35,03
J MARTINS	21,340	0,38	15,66
MOTA ENGIL	5,165	1,47	77,25
NAVIGATOR	3,280	-0,06	-8,64
NOS	3,850	-1,16	17,17
REN	2,925	-0,85	28,29
SEMAPA	18,220	0,33	28,49
SONAE SGPS	1,322	0,30	44,64

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	1,47
EDP R	0,87
EDP	0,60
J MARTINS	0,38
SEMAPA	0,33
BCP	-0,36
ALTRI	-0,70
REN	-0,85
NOS	-1,16
GALP	-2,13



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.729,87	-0,10%	21,21%	8.029,69	6.194,45
CAC40	7.786,98	-0,40%	5,50%	8.257,88	6.763,76
ESTX 50 PR	5.369,70	-0,05%	9,68%	5.568,19	4.540,22
XTRA DAX	23.359,18	0,13%	17,33%	24.639,10	18.489,91
S&P 500	6.598,96	-0,12%	12,20%	6.626,99	4.835,04
IBEX 35	15.127,20	-0,24%	30,46%	15.443,90	11.295,00
NIKKEI 225	44.790,38	-0,25%	12,27%	45.055,38	30.792,74

