

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

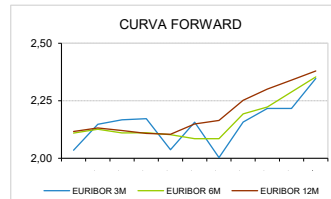
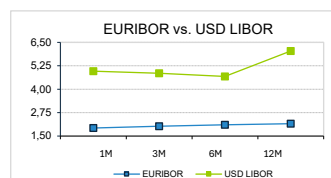
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

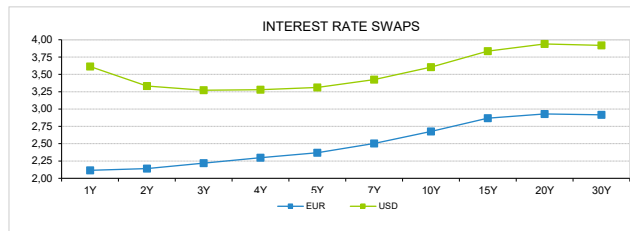
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9300	1	1	1M	4,9602	0	-35	3,9722	-0,1200
3M	2,0290	1	0	3M	4,8537	0	-42	3,9678	0,0028
6M	2,0980	2	-1	6M	4,6821	-1	-45	3,9285	0,0550
12M	2,1600	0	8	12M	6,0414	8	31	3,8441	0,1175

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1156	1	3	2,1658	2,5374	2,8022
2Y	2,1407	1	4	2,2714	2,6058	2,8680
3Y	2,2186	1	3	2,3610	2,6700	2,9290
4Y	2,2965	2	2	2,4350	2,7330	2,9840
5Y	2,3685	2	0	2,5047	2,7942	3,0289
7Y	2,5023	3	-1	2,6350	2,9000	3,1080
10Y	2,6773	4	-3	2,7957	3,0179	3,1753
15Y	2,8680	6	-3	2,9520	3,0940	3,1769
20Y	2,9291	6	-3	2,9852	3,0790	3,1270
30Y	2,9161	7	-3	2,9530	3,0140	3,0447

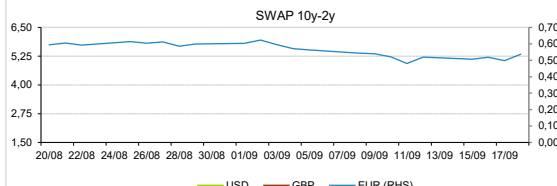
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,25
Reino Unido	4,00
Japão	0,50
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,75



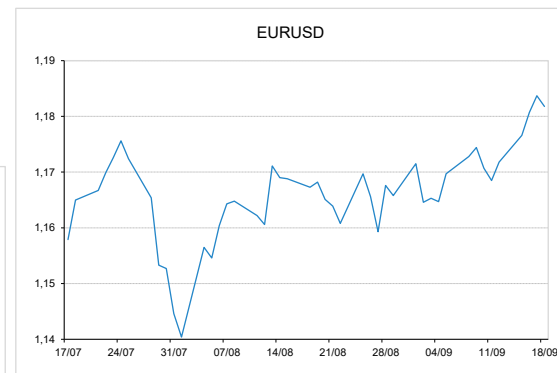
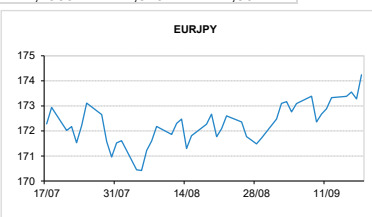
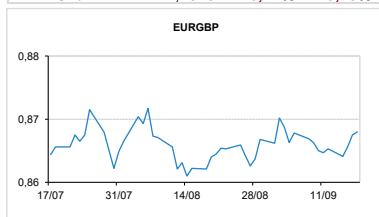
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6136	1	-24	3,0400	3,2970	3,6580
2Y	3,3322	2	-19	3,0910	3,3760	3,7440
3Y	3,2715	2	-17	3,1580	3,4660	3,8210
4Y	3,2780	2	-17	3,2290	3,5530	3,8940
5Y	3,3113	2	-18	3,3080	3,6330	3,9555
7Y	3,4239	3	-19	3,4640	3,7740	4,0690
10Y	3,6039	3	-20	3,6630	3,9450	4,1850
15Y	3,8362	4	-20	3,8840	4,0810	4,2450
20Y	3,9395	4	-20	3,9650	4,1010	4,2070
30Y	3,9198	5	-19	3,9230	3,9950	4,0400



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,60	-0,35	1,59	OT 2Y	2,022	0,01	4,40
JETFUEL	735,00	-5,00	44,25	OT 5Y	2,443	0,03	-1,60
DIESEL	721,25	-7,00	55,00	OT 10Y	3,126	0,04	-2,60
COBRE	9.974,00	-130,50	222,50	BUND 10Y	2,705	3,65	-4,70
ZINCO	2.954,58	-53,53	157,59	SCHATZ 2Y	2,370	0,00	5,70
OURO	3.639,97	-19,93	307,25	T-NOTE 10Y	4,393	2,71	-13,10
TRIGO	526,50	-1,75	1,50	T-NOTE 2Y	3,738	2,59	-12,60
LICENÇA C02	77,78	0,80	5,96	GILT 10Y	5,140	5,85	-7,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1818	-0,16%	1,24%	1,1879	1,1933	1,2023
EUR/GBP	0,868	-0,06%	-0,68%	0,8724	0,8768	0,8852
EUR/JPY	174,24	-0,55%	-1,13%	174,23	174,23	174,22
EUR/CHF	0,9337	-0,20%	0,84%	0,9288	0,9239	0,9143
EUR/BRL	6,2457	0,33%	1,50%	6,4172	6,5845	6,9225
EUR/PLN	4,2618	-0,17%	-0,28%	4,2909	4,3191	4,3677


FIXINGS CONTRA USD e EUR

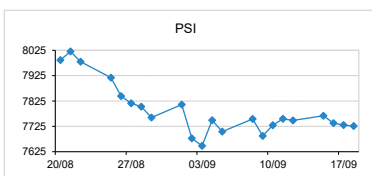
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1818	0,8680	174,24	0,9337	11,0299	7,4647	1,6248	1,78051	6,2457	11,6541
USD	0,8493	-	0,7378	148,02	0,7923	9,3627	6,3396	1,3804	1,5121	5,3022	9,8863

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,970	-0,30	-6,75
BCP	0,720	1,07	54,94
CORT. AMORIM	7,380	-1,47	-8,32
CTT	7,500	0,54	38,89
EDP	3,816	-1,04	23,46
EDP R	9,930	0,35	-1,10
GALP	15,865	0,03	-0,53
IBERSOL	10,400	2,97	39,04
J MARTINS	21,400	0,28	15,99
MOTA ENGIL	5,330	3,19	82,91
NAVIGATOR	3,232	-1,46	-9,97
NOS	3,795	-1,43	15,50
REN	2,900	-0,85	27,19
SEMAPA	17,980	-1,32	26,80
SONAE SGPS	1,320	-0,15	44,42

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	3,19
IBERSOL	2,97
BCP	1,07
CTT	0,54
EDP R	0,35
EDP	-1,04
SEMAPA	-1,32
NOS	-1,43
NAVIGATOR	-1,46
CORT. AMORI	-1,47



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.726,20	-0,05%	21,15%	8.029,69	6.194,45
CAC40	7.854,61	0,87%	6,42%	8.257,88	6.763,76
ESTX 50 PR	5.456,67	1,62%	11,45%	5.568,19	4.540,22
XTRA DAX	23.674,53	1,35%	18,91%	24.639,10	18.489,91
S&P 500	6.645,23	0,68%	12,98%	6.626,99	4.835,04
IBEX 35	15.175,40	0,32%	30,88%	15.443,90	11.295,00
NIKKEI 225	45.303,43	1,15%	13,56%	45.508,67	30.792,74

