

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

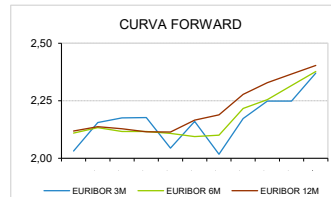
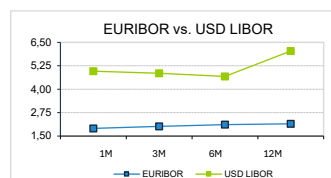
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

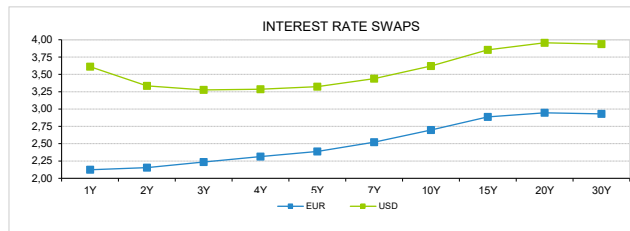
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9090	-2	-1	1M	4,9602	0	-35	3,9737	-0,0650
3M	2,0160	-1	-2	3M	4,8537	0	-42	3,9719	0,0050
6M	2,1070	1	0	6M	4,6821	-1	-45	3,9383	0,0500
12M	2,1540	-1	7	12M	6,0414	8	31	3,8558	0,1400

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1235	1	4	2,1845	2,5660	2,8285
2Y	2,1534	1	6	2,2931	2,6331	2,8934
3Y	2,2353	2	5	2,3840	2,6950	2,9510
4Y	2,3145	2	4	2,4580	2,7585	3,0050
5Y	2,3883	2	4	2,5288	2,8186	3,0503
7Y	2,5222	2	2	2,6580	2,9230	3,1290
10Y	2,6970	2	1	2,8184	3,0395	3,1940
15Y	2,8859	2	0	2,9713	3,1122	3,1926
20Y	2,9455	2	0	3,0026	3,0940	3,1406
30Y	2,9295	2	0	2,9670	3,0260	3,0548

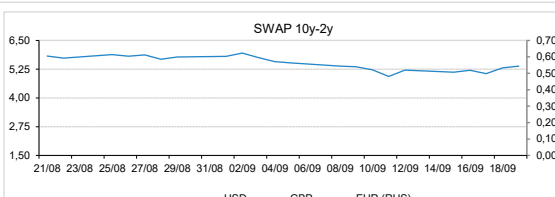
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,25
Reino Unido	4,00
Japão	0,50
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,75



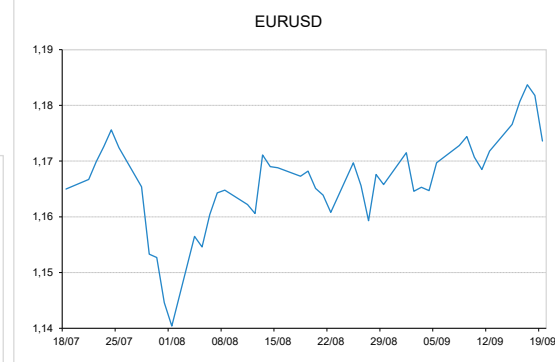
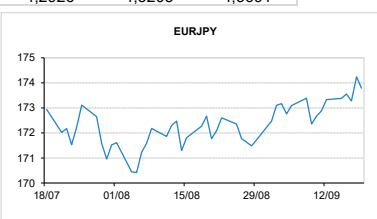
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6110	1	-22	3,0460	3,3190	3,6830
2Y	3,3344	1	-17	3,1005	3,4000	3,7680
3Y	3,2759	2	-15	3,1705	3,4910	3,8430
4Y	3,2855	2	-14	3,2440	3,5780	3,9150
5Y	3,3219	2	-14	3,3260	3,6570	3,9770
7Y	3,4377	3	-15	3,4830	3,7960	4,0910
10Y	3,6199	3	-16	3,6820	3,9680	4,2060
15Y	3,8533	3	-16	3,9030	4,1030	4,2660
20Y	3,9563	3	-15	3,9840	4,1220	4,2280
30Y	3,9369	3	-15	3,9410	4,0150	4,0600



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,67	-0,77	1,37	OT 2Y	2,029	0,01	7,20
JETFUEL	734,25	-0,75	46,75	OT 5Y	2,456	0,01	2,30
DIESEL	717,50	-3,75	61,00	OT 10Y	3,151	0,02	2,50
COBRE	9.946,00	-56,00	207,00	BUND 10Y	2,739	3,17	2,60
ZINCO	2.929,97	-24,61	153,42	SCHATZ 2Y	2,390	1,72	10,80
OURO	3.669,82	25,54	354,04	T-NOTE 10Y	4,408	2,53	-10,30
TRIGO	522,25	-2,00	1,00	T-NOTE 2Y	3,744	1,19	-10,60
LICENÇA C02	77,49	-0,35	6,33	GILT 10Y	5,206	6,71	5,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1736	-0,69%	0,46%	1,1797	1,1850	1,1940
EUR/GBP	0,8708	-0,32%	-0,78%	0,8752	0,8796	0,8880
EUR/JPY	173,79	0,26%	-0,64%	173,78	173,78	173,77
EUR/CHF	0,9341	0,01%	0,72%	0,9291	0,9243	0,9146
EUR/BRL	6,2544	0,12%	2,52%	6,4253	6,5902	6,9313
EUR/PLN	4,2637	-0,05%	-0,49%	4,2926	4,3205	4,3691


FIXINGS CONTRA USD e EUR

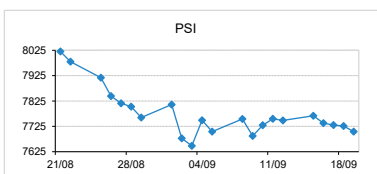
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1736	0,8708	173,79	0,9341	11,0582	7,4645	1,6177	1,78156	6,2544	11,6847
USD	0,8504	-	0,7416	147,86	0,7950	9,4014	6,3481	1,3778	1,5158	5,3197	9,9305

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,855	-2,31	-8,91
BCP	0,730	1,33	57,00
CORT. AMORIM	7,250	-1,76	-9,94
CTT	7,540	0,53	39,63
EDP	3,780	-0,94	22,29
EDP R	9,910	-0,20	-1,29
GALP	15,700	-1,04	-1,57
IBERSOL	10,450	0,48	39,71
J MARTINS	21,200	-0,93	14,91
MOTA ENGIL	5,360	0,56	83,94
NAVIGATOR	3,214	-0,56	-10,47
NOS	3,825	0,79	16,41
REN	2,890	-0,34	26,75
SEMAPA	17,840	-0,78	25,81
SONAE SGPS	1,318	-0,15	44,20

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	1,33
NOS	0,79
MOTA ENGIL	0,56
CTT	0,53
IBERSOL	0,48
J MARTINS	-0,93
EDP	-0,94
GALP	-1,04
CORT. AMORI	-1,76
ALTRI	-2,31



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.704,09	-0,29%	20,81%	8.029,69	6.194,45
CAC40	7.853,59	-0,01%	6,41%	8.257,88	6.763,76
ESTX 50 PR	5.458,42	0,03%	11,49%	5.568,19	4.540,22
XTRA DAX	23.639,41	-0,15%	18,74%	24.639,10	18.489,91
S&P 500	6.633,16	0,02%	12,78%	6.656,80	4.835,04
IBEX 35	15.260,70	0,56%	31,61%	15.443,90	11.295,00
NIKKEI 225	45.045,81	-0,57%	12,91%	45.852,75	30.792,74

