

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

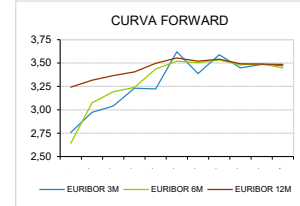
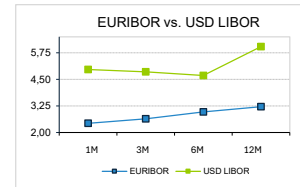
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

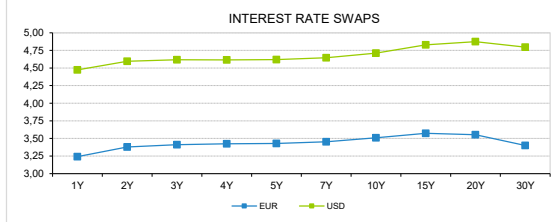
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4320	-2	-2	1M	4,9602	0	-35	3,8224	-0,1100
3M	2,6420	1	-2	3M	4,8537	0	-42	3,9794	-0,0288
6M	2,9700	2	0	6M	4,6821	-1	-45	4,1652	0,1300
12M	3,2150	0	-16	12M	6,0414	8	31	4,4864	0,3400

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	3,2415	0	-7	3,5210	3,4630
2Y	3,3779	0	-9	3,5040	3,4592
3Y	3,4119	-1	-8	3,4910	3,4690
4Y	3,4241	0	-7	3,4820	3,4886
5Y	3,4290	0	-6	3,4841	3,5107
7Y	3,4525	0	-5	3,5096	3,5591
10Y	3,5085	0	-4	3,5635	3,6141
15Y	3,5730	0	-3	3,6059	3,6140
20Y	3,5523	1	-5	3,5648	3,5379
30Y	3,4013	1	-7	3,3952	3,3455

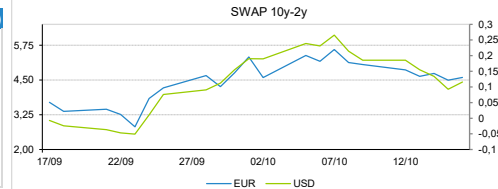
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,00
Reino Unido	3,75
Japão	1,25
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,60
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,4734	-2	11	4,7250	4,6070	4,6960
2Y	4,5949	-2	11	4,7000	4,6140	4,7190
3Y	4,6169	-2	11	4,6700	4,6400	4,7510
4Y	4,6164	-2	12	4,6585	4,6650	4,7840
5Y	4,6196	-1	12	4,6650	4,6930	4,8220
7Y	4,6451	0	13	4,6950	4,7560	4,8940
10Y	4,7106	0	15	4,7670	4,8510	4,9720
15Y	4,8290	0	16	4,8730	4,9320	5,0020
20Y	4,8744	0	16	4,8990	4,9180	4,9460
30Y	4,7965	-1	16	4,7990	4,7790	4,7630

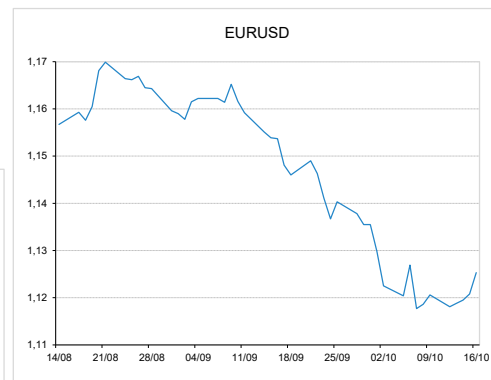
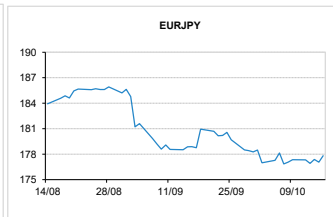
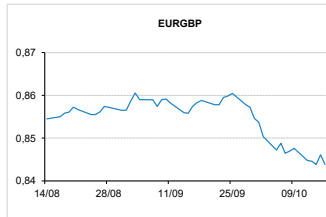


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	106,18	0,26	5,42	OT 2Y	3,165	-0,03	-5,50
JETFUEL	1,632,00	-38,75	-82,25	OT 5Y	3,444	-0,01	-0,80
DIESEL	1,473,75	-15,75	-151,75	OT 10Y	3,879	0,00	1,30
COBRE	14.309,00	-143,50	263,50	BUND 10Y	3,417	0,95	-10,30
ZINCO	3.692,56	-77,94	-192,03	SCHATZ 2Y	3,396	-1,01	-15,70
OURO	4.171,36	-3,31	-83,67	T-NOTE 10Y	5,279	-0,20	3,10
TRIGO	657,50	-12,50	-73,25	T-NOTE 2Y	4,944	-2,46	-3,90
LICENÇA C02	84,92	-0,92	0,18	GILT 10Y	6,058	-1,04	3,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1253	0,40%	-2,46%	1,1297	1,1341	1,1432
EUR/GBP	0,84385	0,27%	1,61%	0,84694	0,85011	0,85713
EUR/JPY	177,820	-0,43%	0,60%	177,814	177,807	177,795
EUR/CHF	0,9262	0,17%	2,23%	0,9197	0,9131	0,8998
EUR/BRL	5,7113	0,13%	3,42%	5,8335	5,9537	6,1892
EUR/PLN	4,3674	0,06%	-0,14%	4,3823	4,3979	4,4337



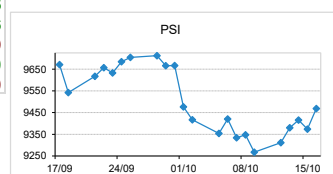
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1253	0,8439	177,82	0,9262	11,1410	7,4751	1,5896	1,61536	5,7113	10,6169
USD	0,8885	-	0,7487	157,882	0,8227	9,8968	6,6411	1,4138	1,4358	5,0860	9,4371

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,355	1,28	-3,22
BCP	1,121	0,09	25,03
CORT. AMORIM	6,790	1,49	2,72
CTT	5,595	0,54	-24,70
EDP	4,920	1,84	25,67
EDP R	12,540	2,70	4,15
GALP	22,650	0,00	54,82
IBERSOL	10,080	1,41	1,82
J MARTINS	18,180	1,96	-10,27
MOTA ENGIL	4,654	-1,19	-5,94
NAVIGATOR	3,082	0,85	-1,85
NOS	5,310	0,76	34,85
REN	3,590	0,84	11,66
SEMAPA	19,480	0,72	-6,79
SONAE SGPS	2,115	0,71	31,20
TEIX. DUARTE	0,449	1,81	-29,40

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	2,70
J MARTINS	1,96
EDP	1,84
TEIX. DUARTE	1,81
CORT. AMORIM	1,49
MOTA ENGIL	-1,19



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	9.468,47	1,01%	14,58%	9.759,12	7.975,15
CAC40	7.956,70	0,28%	-2,37%	8.755,03	7.505,27
ESTX 50 PR	6.204,23	0,58%	7,13%	6.577,20	5.376,81
XTRA DAX	25.622,61	0,95%	4,62%	26.618,74	21.863,81
S&P 500	7.717,13	-0,33%	12,75%	7.844,52	6.316,91
IBEX 35	19.326,30	0,77%	11,66%	20.356,50	15.409,30
NIKKEI 225	65.324,29	1,39%	29,77%	72.831,73	47.494,31

