

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

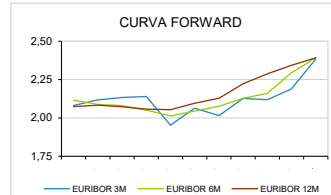
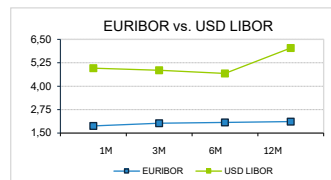
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

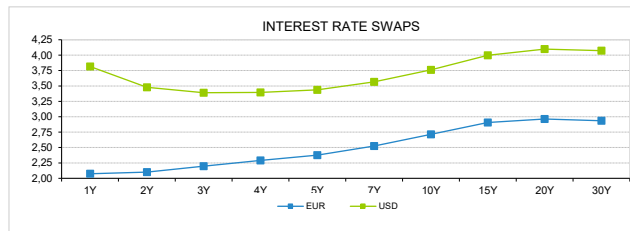
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8810	-1	1	1M	4,9602	0	-35	3,9731	-0,0300
3M	2,0210	0	5	3M	4,8537	0	-42	3,9762	-0,0185
6M	2,0700	1	2	6M	4,6821	-1	-45	3,9530	0,0400
12M	2,1130	3	6	12M	6,0414	8	31	3,8825	0,1100

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0738	2	3	2,1295	2,5870	2,8650
2Y	2,1011	2	3	2,2592	2,6620	2,9320
3Y	2,1963	3	2	2,3650	2,7270	2,9910
4Y	2,2902	4	2	2,4560	2,7930	3,0480
5Y	2,3757	4	3	2,5330	2,8550	3,0980
7Y	2,5248	4	3	2,6720	2,9630	3,1780
10Y	2,7129	4	4	2,8430	3,0760	3,2340
15Y	2,9065	4	5	2,9970	3,1460	3,2250
20Y	2,9633	4	8	3,0240	3,1190	3,1601
30Y	2,9350	3	10	2,9730	3,0380	3,0639

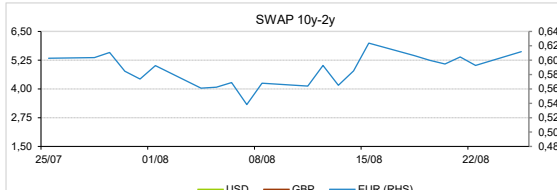
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,00
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	4,00



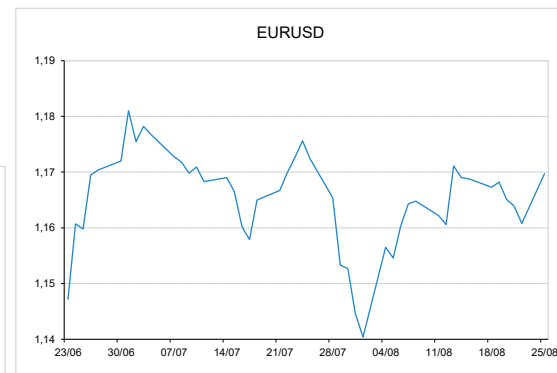
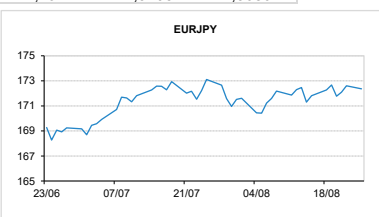
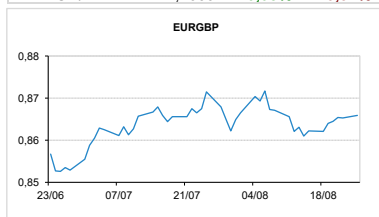
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8160	3	-19	3,1260	3,4130	3,8460
2Y	3,4775	4	-20	3,1650	3,5140	3,9340
3Y	3,3900	4	-19	3,2440	3,6200	4,0140
4Y	3,3948	4	-17	3,3330	3,7170	4,0860
5Y	3,4365	3	-16	3,4280	3,8020	4,1535
7Y	3,5666	3	-13	3,6030	3,9525	4,2670
10Y	3,7611	3	-10	3,8170	4,1260	4,3750
15Y	3,9974	3	-7	4,0410	4,2550	4,4250
20Y	4,0983	3	-5	4,1200	4,2690	4,3795
30Y	4,0740	2	-3	4,0730	4,1560	4,2040



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,93	1,20	1,27	OT 2Y	2,007	0,04	5,20
JETFUEL	722,75	-1,75	-29,50	OT 5Y	2,493	0,06	5,00
DIESEL	693,50	1,25	-34,50	OT 10Y	3,195	0,06	6,10
COBRE	9.809,00	72,00	-123,00	BUND 10Y	2,657	4,12	5,50
ZINCO	2.818,30	54,68	-48,99	SCHATZ 2Y	2,375	2,70	6,70
OURO	3.373,72	1,86	36,42	T-NOTE 10Y	4,508	2,74	-12,70
TRIGO	533,75	6,50	-24,50	T-NOTE 2Y	3,980	4,80	-14,00
LICENÇA C02	72,19	-0,34	0,85	GILT 10Y	5,166	0,00	7,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1697	0,77%	-0,23%	1,1765	1,1825	1,1927
EUR/GBP	0,8659	-0,07%	0,65%	0,8704	0,8750	0,8833
EUR/JPY	172,36	0,14%	0,44%	172,35	172,35	172,34
EUR/CHF	0,9378	0,17%	-0,44%	0,9327	0,9278	0,9184
EUR/BRL	6,3125	0,74%	3,52%	6,4953	6,6653	7,0095
EUR/PLN	4,2609	0,08%	-0,34%	4,2917	4,3208	4,3686


FIXINGS CONTRA USD e EUR

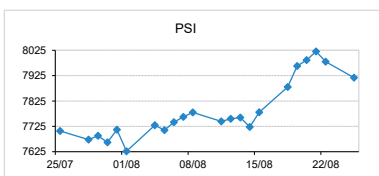
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1697	0,8659	172,36	0,9378	11,1436	7,4641	1,6146	1,79638	6,3125	11,7803
USD	0,8552	-	0,7406	147,465	0,8029	9,5288	6,3833	1,3823	1,5385	5,4057	10,0764

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	5,180	-0,58	-2,81
BCP	0,769	-0,13	65,48
CORT. AMORIM	7,860	0,38	-2,36
CTT	7,730	-1,15	43,15
EDP	3,818	-1,65	23,52
EDP R	10,370	-3,08	3,29
GALP	16,450	0,00	3,13
J MARTINS	21,040	0,67	14,04
MOTA ENGIL	5,030	-3,08	72,61
NAVIGATOR	3,390	-0,59	-5,57
NOS	3,985	0,63	21,28
REN	2,980	-1,16	30,70
SEMAPA	18,200	0,66	28,35
SONAE SGPS	1,316	-0,15	43,98
IBERSOL	9,820	0,41	31,28

MAIORES GANHOS/PERDAS

Título	Variação %
J MARTINS	0,67
SEMAPA	0,66
NOS	0,63
IBERSOL	0,41
CORT. AMORI	0,38
CTT	-1,15
REN	-1,16
EDP	-1,65
MOTA ENGIL	-3,08
EDP R	-3,08



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.917,15	-0,79%	24,15%	8.029,69	6.194,45
CAC40	7.843,04	-1,59%	6,26%	8.257,88	6.763,76
ESTX 50 PR	5.443,96	-0,81%	11,19%	5.568,19	4.540,22
XTRA DAX	24.273,12	-0,37%	21,92%	24.639,10	18.208,84
S&P 500	6.460,99	-0,09%	9,86%	6.481,34	4.835,04
IBEX 35	15.265,50	-0,85%	31,66%	15.443,90	11.138,80
NIKKEI 225	42.807,82	0,41%	7,30%	43.876,42	30.792,74

