

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

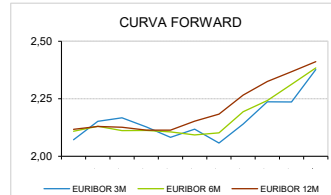
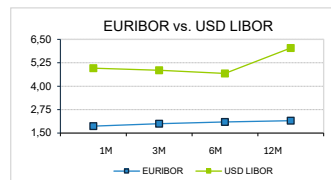
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

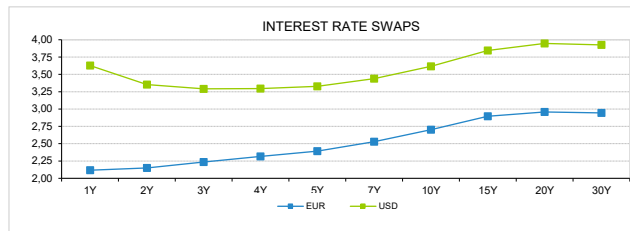
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8700	-4	-2	1M	4,9602	0	-35	3,9740	-0,0650
3M	1,9960	-1	-2	3M	4,8537	0	-42	3,9719	-0,0248
6M	2,0970	-1	4	6M	4,6821	-1	-45	3,9347	0,0500
12M	2,1600	0	8	12M	6,0414	8	31	3,8554	0,1200

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1168	0	4	2,1836	2,5730	2,8340
2Y	2,1500	0	5	2,2966	2,6415	2,8975
3Y	2,2346	1	4	2,3870	2,7070	2,9570
4Y	2,3167	1	3	2,4665	2,7665	3,0100
5Y	2,3926	1	3	2,5353	2,8260	3,0566
7Y	2,5275	1	1	2,6650	2,9320	3,1350
10Y	2,7026	1	-1	2,8251	3,0479	3,2038
15Y	2,8946	0	-1	2,9810	3,1246	3,2078
20Y	2,9576	0	0	3,0160	3,1104	3,1589
30Y	2,9446	0	1	2,9830	3,0440	3,0724

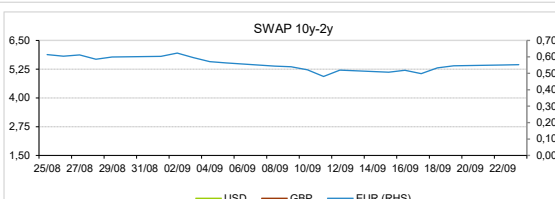
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,25
Reino Unido	4,00
Japão	0,50
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,75



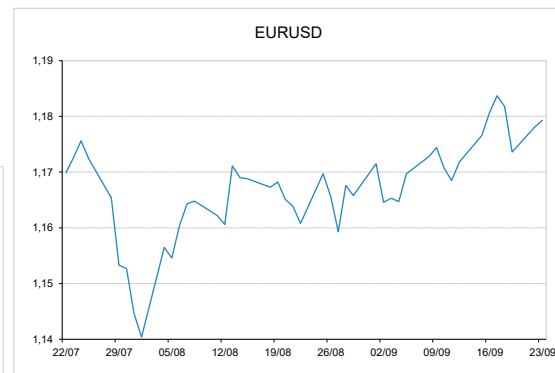
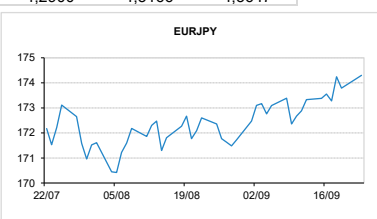
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6278	-1	-19	3,0760	3,3080	3,6760
2Y	3,3542	-1	-12	3,1130	3,3840	3,7530
3Y	3,2916	-1	-9	3,1760	3,4780	3,8300
4Y	3,2951	-1	-9	3,2440	3,5620	3,8950
5Y	3,3267	-1	-10	3,3250	3,6420	3,9620
7Y	3,4376	-1	-12	3,4770	3,7810	4,0810
10Y	3,6153	-2	-14	3,6755	3,9570	4,1960
15Y	3,8456	-2	-14	3,8960	4,0890	4,2510
20Y	3,9469	-2	-14	3,9740	4,1075	4,2140
30Y	3,9256	-1	-14	3,9290	4,0000	4,0450



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,88	1,31	0,66	OT 2Y	2,034	0,00	6,70
JETFUEL	727,25	-0,50	4,50	OT 5Y	2,463	0,00	2,50
DIESEL	703,25	-5,00	9,75	OT 10Y	3,149	-0,01	1,70
COBRE	10.002,00	-16,50	176,00	BUND 10Y	2,741	0,89	2,60
ZINCO	2.909,53	5,91	90,51	SCHATZ 2Y	2,387	0,74	8,60
OURO	3.777,46	30,76	411,57	T-NOTE 10Y	4,411	-0,36	-6,60
TRIGO	519,50	8,75	-7,75	T-NOTE 2Y	3,772	0,40	-2,00
LICENÇA C02	76,73	0,52	4,20	GILT 10Y	5,162	-2,74	-0,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1793	0,10%	0,82%	1,1857	1,1907	1,2000
EUR/GBP	0,8729	0,00%	-0,80%	0,8775	0,8817	0,8900
EUR/JPY	174,3	-0,07%	-1,11%	174,29	174,29	174,28
EUR/CHF	0,9348	0,07%	0,19%	0,9295	0,9249	0,9152
EUR/BRL	6,2427	0,88%	0,76%	6,4192	6,5797	6,9186
EUR/PLN	4,2600	-0,08%	0,02%	4,2900	4,3166	4,3647


FIXINGS CONTRA USD e EUR

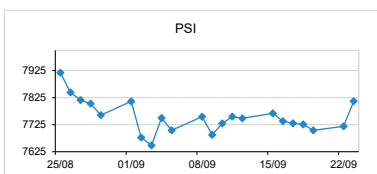
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1793	0,8729	174,30	0,9348	11,0308	7,4638	1,6314	1,78725	6,2427	11,6757
USD	0,8477	-	0,7396	147,77	0,7929	9,3392	6,3277	1,3828	1,5140	5,3052	9,8913

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,980	1,63	-6,57
BCP	0,739	2,01	59,11
CORT. AMORIM	7,190	-0,28	-10,68
CTT	7,350	-1,08	36,11
EDP	3,900	0,78	26,17
EDP R	10,660	4,61	6,18
GALP	15,930	1,46	-0,13
IBERSOL	9,980	-1,67	33,42
J MARTINS	20,840	0,77	12,95
MOTA ENGIL	5,220	-0,76	79,14
NAVIGATOR	3,248	0,93	-9,53
NOS	3,805	-0,39	15,80
REN	2,920	-0,51	28,07
SEMAPA	18,160	1,45	28,07
SONAE SGPS	1,316	0,00	43,98
TEIX. DUARTE	0,578	3,21	631,65

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	4,61
TEIX. DUARTE	3,21
BCP	2,01
ALTRI	1,63
GALP	1,46
NOS	-0,39
REN	-0,51
MOTA ENGIL	-0,76
CTT	-1,08
IBERSOL	-1,67



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.811,64	1,20%	22,49%	8.029,69	6.194,45
CAC40	7.872,02	0,54%	6,66%	8.257,88	6.763,76
ESTX 50 PR	5.472,39	0,56%	11,77%	5.568,19	4.540,22
XTRA DAX	23.611,33	0,36%	18,60%	24.639,10	18.489,91
S&P 500	6.686,51	-0,10%	13,69%	6.698,88	4.835,04
IBEX 35	15.158,20	0,50%	30,73%	15.443,90	11.295,00
NIKKEI 225	45.493,66	0,99%	14,03%	45.852,75	30.792,74

