

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

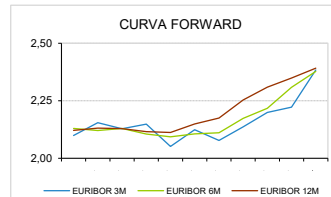
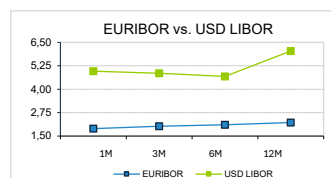
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

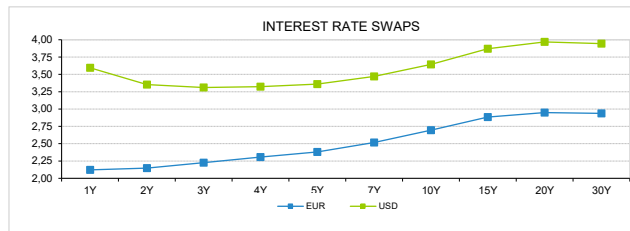
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8970	-2	2	1M	4,9602	0	-35	3,9748	-0,0500
3M	2,0290	0	-2	3M	4,8537	0	-42	3,9690	-0,0451
6M	2,1060	0	1	6M	4,6821	-1	-45	3,9312	0,0400
12M	2,2230	0	5	12M	6,0414	8	31	3,8568	0,1325

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1220	0	4	2,1750	2,5580	2,8260
2Y	2,1484	0	8	2,2803	2,6248	2,8909
3Y	2,2270	0	9	2,3715	2,6890	2,9525
4Y	2,3076	-1	10	2,4470	2,7546	3,0010
5Y	2,3810	-1	9	2,5208	2,8145	3,0510
7Y	2,5178	-1	9	2,6530	2,9190	3,1280
10Y	2,6939	-1	8	2,8147	3,0389	3,1960
15Y	2,8850	-1	7	2,9698	3,1150	3,1999
20Y	2,9488	-1	6	3,0060	3,1013	3,1510
30Y	2,9370	-2	6	2,9750	3,0380	3,0692

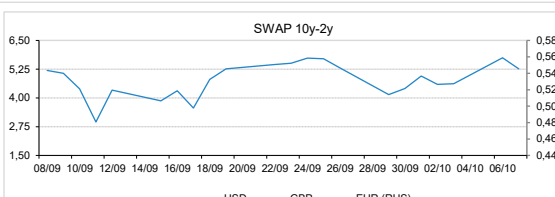
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,25
Reino Unido	4,00
Japão	0,50
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,50



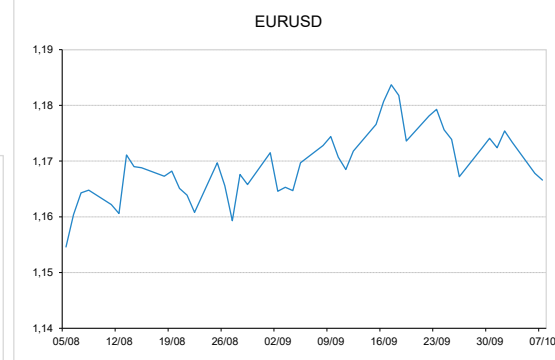
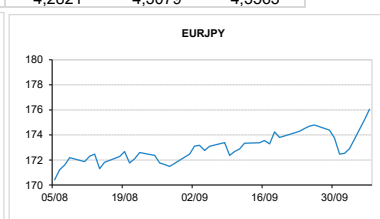
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5955	-1	1	3,1000	3,3680	3,6995
2Y	3,3524	-1	11	3,1580	3,4420	3,7845
3Y	3,3108	-2	15	3,2250	3,5250	3,8560
4Y	3,3240	-2	17	3,2950	3,6070	3,9250
5Y	3,3594	-2	17	3,3700	3,6810	3,9845
7Y	3,4710	-2	16	3,5180	3,8150	4,0930
10Y	3,6438	-2	14	3,7070	3,9780	4,2050
15Y	3,8698	-2	11	3,9180	4,1080	4,2625
20Y	3,9687	-2	10	3,9950	4,1235	4,2220
30Y	3,9438	-2	8	3,9480	4,0140	4,0520



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,44	-0,03	0,33	OT 2Y	2,031	0,02	10,40
JETFUEL	709,25	-8,50	8,25	OT 5Y	2,435	0,01	4,90
DIESEL	677,25	-4,00	-22,00	OT 10Y	3,116	0,00	2,90
COBRE	10.652,50	-61,00	757,00	BUND 10Y	2,701	-0,20	5,10
ZINCO	3.040,87	-32,77	172,83	SCHATZ 2Y	2,370	0,00	8,10
OURO	3.963,71	2,73	327,73	T-NOTE 10Y	4,420	-3,09	8,40
TRIGO	508,75	-4,00	-10,50	T-NOTE 2Y	3,782	-1,59	12,60
LICENÇA C02	78,25	-0,50	2,21	GILT 10Y	5,214	0,27	8,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1666	-0,10%	-0,53%	1,1727	1,1777	1,1867
EUR/GBP	0,8703	-0,09%	-0,39%	0,8748	0,8791	0,8874
EUR/JPY	176,05	-0,47%	-1,51%	176,04	176,04	176,03
EUR/CHF	0,9306	0,06%	0,28%	0,9255	0,9207	0,9112
EUR/BRL	6,2369	-0,26%	2,23%	6,4042	6,5692	6,9112
EUR/PLN	4,2527	0,02%	-0,13%	4,2821	4,3079	4,3563


FIXINGS CONTRA USD e EUR

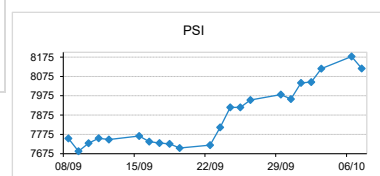
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1666	0,8703	176,05	0,9306	10,9627	7,4661	1,6286	1,77295	6,2369	11,6302
USD	0,8574	-	0,7446	151,16	0,7979	9,4045	6,4016	1,3948	1,5178	5,3388	9,9626

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,780	-0,42	-10,32
BCP	0,750	-0,90	61,44
CORT. AMORIM	7,200	0,14	-10,56
CTT	7,160	-1,24	32,59
EDP	4,107	-1,58	32,87
EDP R	12,340	-1,28	22,91
GALP	16,975	-1,31	6,43
IBERSOL	10,100	-0,49	35,03
J MARTINS	20,780	0,29	12,63
MOTA ENGIL	5,480	5,49	88,06
NAVIGATOR	3,104	-1,46	-13,54
NOS	3,785	-1,05	15,19
REN	3,045	-0,65	33,55
SEMAPA	18,300	0,00	29,06
SONAE SGPS	1,354	-1,02	48,14
TEIX. DUARTE	0,550	3,77	596,20

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	5,49
TEIX. DUARTE	3,77
J MARTINS	0,29
CORT. AMORI	0,14
CTT	-1,24
EDP R	-1,28
GALP	-1,31
NAVIGATOR	-1,46
EDP	-1,58



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.116,60	-0,75%	27,27%	8.188,99	6.194,45
CAC40	7.974,85	0,04%	8,05%	8.257,88	6.763,76
ESTX 50 PR	5.613,62	-0,27%	14,66%	5.674,55	4.540,22
XTRA DAX	24.385,78	0,03%	22,49%	24.639,10	18.489,91
S&P 500	6.708,56	-0,46%	14,07%	6.750,87	4.835,04
IBEX 35	15.527,00	-0,19%	33,91%	15.668,30	11.295,00
NIKKEI 225	47.950,88	0,01%	20,19%	48.527,33	30.792,74

