

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

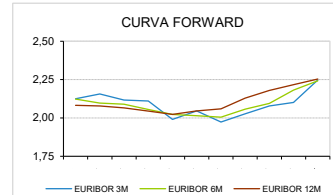
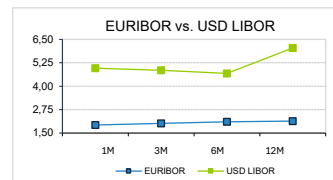
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

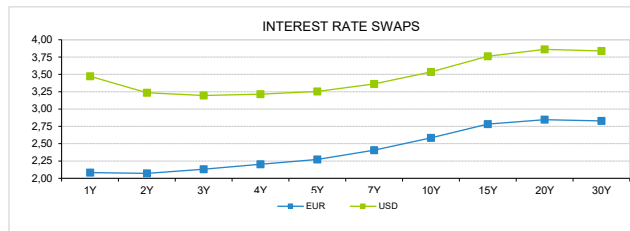
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9310	1	2	1M	4,9602	0	-35	3,9606	-0,0400
3M	2,0150	1	0	3M	4,8537	0	-42	3,9306	-0,0304
6M	2,1000	-1	-1	6M	4,6821	-1	-45	3,8542	0,0250
12M	2,1390	-3	-2	12M	6,0414	8	31	3,7281	0,1150

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0833	-1	-4	2,0584	2,4260	2,7051
2Y	2,0712	0	-7	2,1549	2,4950	2,7707
3Y	2,1308	0	-9	2,2450	2,5650	2,8360
4Y	2,2023	0	-10	2,3220	2,6300	2,8880
5Y	2,2718	0	-11	2,3944	2,6937	2,9380
7Y	2,4060	0	-11	2,5310	2,8020	3,0200
10Y	2,5842	0	-11	2,6985	2,9279	3,0920
15Y	2,7815	-1	-11	2,8612	3,0099	3,0974
20Y	2,8462	-1	-11	2,8988	2,9946	3,0452
30Y	2,8282	-1	-12	2,8611	2,9221	2,9506

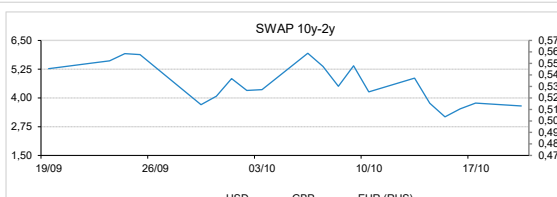
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,25
Reino Unido	4,00
Japão	0,50
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,50



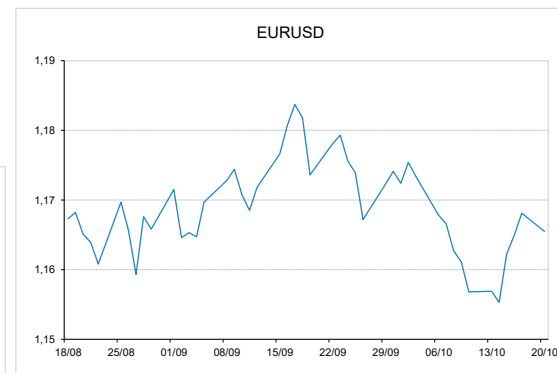
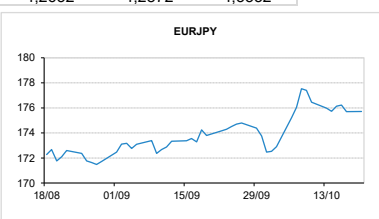
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4733	1	-16	2,9870	3,2730	3,5950
2Y	3,2344	1	-13	3,0480	3,3480	3,6710
3Y	3,1956	1	-10	3,1200	3,4280	3,7415
4Y	3,2135	0	-9	3,1930	3,5050	3,8070
5Y	3,2527	0	-9	3,2680	3,5760	3,8730
7Y	3,3627	0	-9	3,4120	3,7090	3,9865
10Y	3,5351	-1	-10	3,6020	3,8750	4,0980
15Y	3,7617	-1	-10	3,8140	4,0030	4,1550
20Y	3,8614	-1	-10	3,8900	4,0180	4,1130
30Y	3,8385	-1	-10	3,8430	3,9100	3,9470



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	60,70	-0,59	-5,34	OT 2Y	1,897	-0,01	-12,50
JETFUEL	682,25	-0,50	-52,75	OT 5Y	2,294	0,00	-15,10
DIESEL	646,25	-9,25	-75,00	OT 10Y	2,960	0,00	-16,80
COBRE	10.607,00	-42,50	608,50	BUND 10Y	2,569	0,49	-13,80
ZINCO	2.960,35	-43,85	12,45	SCHATZ 2Y	2,282	0,98	-9,00
OURO	4.350,16	98,34	603,46	T-NOTE 10Y	4,323	-0,36	-5,90
TRIGO	503,75	0,00	-18,75	T-NOTE 2Y	3,684	0,60	-4,80
LICENÇA C02	79,89	0,43	2,34	GILT 10Y	4,939	-2,68	-20,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1655	-0,22%	-1,07%	1,1714	1,1762	1,1847
EUR/GBP	0,8691	0,05%	0,44%	0,8736	0,8777	0,8857
EUR/JPY	175,71	-0,01%	-0,88%	175,70	175,70	175,69
EUR/CHF	0,9232	0,19%	1,32%	0,9181	0,9134	0,9041
EUR/BRL	6,2596	0,70%	0,62%	6,4267	6,5877	6,9250
EUR/PLN	4,2361	0,14%	0,48%	4,2632	4,2872	4,3332


FIXINGS CONTRA USD e EUR

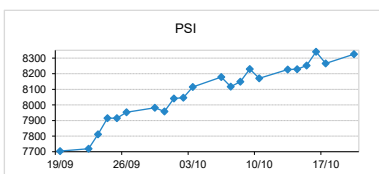
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1655	0,8691	175,71	0,9232	10,9670	7,4689	1,6354	1,78799	6,2596	11,7048
USD	0,8580	-	0,7455	150,585	0,7911	9,4104	6,4082	1,4034	1,5361	5,3788	10,0476

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,980	0,71	-6,57
BCP	0,760	2,87	63,63
CORT. AMORIM	7,200	1,41	-10,56
CTT	6,930	0,43	28,33
EDP	4,445	0,27	43,80
EDP R	13,450	-0,15	33,96
GALP	15,915	-0,50	-0,22
IBERSOL	10,150	0,50	35,70
J MARTINS	20,540	0,69	11,33
MOTA ENGL	5,975	4,18	105,04
NAVIGATOR	3,106	0,39	-13,48
NOS	3,740	0,13	13,82
REN	3,110	0,16	36,40
SEMAPA	18,060	0,89	27,36
SONAE SGPS	1,408	2,18	54,05
TEIX. DUARTE	0,682	-6,58	763,29

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGL	4,18
BCP	2,87
SONAE SGPS	2,18
CORT. AMORI	1,41
SEMAPA	0,89
EDP R	-0,15
GALP	-0,50
TEIX. DUARTE	-6,58



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.325,18	0,71%	30,54%	8.340,83	6.194,45
CAC40	8.206,07	0,39%	11,18%	8.257,88	6.763,76
ESTX 50 PR	5.680,93	1,31%	16,03%	5.674,55	4.540,22
XTRA DAX	24.258,80	1,80%	21,85%	24.771,34	18.489,91
S&P 500	6.730,99	1,02%	14,46%	6.764,58	4.835,04
IBEX 35	15.828,30	1,46%	36,51%	15.732,70	11.295,00
NIKKEI 225	49.185,50	3,37%	23,29%	49.185,50	30.792,74

