

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

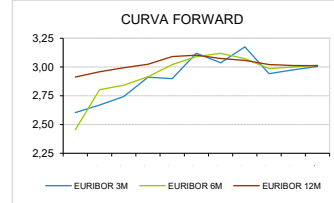
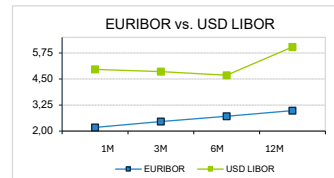
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

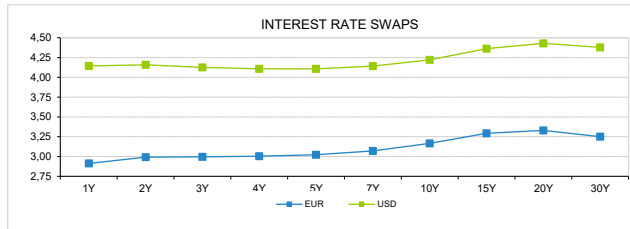
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,1750	-2	0	1M	4,9602	0	-35	3,7452	-0,1000
3M	2,4540	-3	16	3M	4,8537	0	-42	3,8140	-0,0447
6M	2,7070	-2	11	6M	4,6821	-1	-45	3,9558	0,0475
12M	2,9820	-1	22	12M	6,0414	8	31	4,1729	0,2325

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,9125	-3	19	3,0745	3,0359	3,1625
2Y	2,9917	-4	26	3,0389	3,0625	3,2049
3Y	2,9952	-5	28	3,0378	3,0950	3,2510
4Y	3,0052	-5	28	3,0500	3,1317	3,2930
5Y	3,0215	-5	28	3,0710	3,1718	3,3313
7Y	3,0701	-5	27	3,1308	3,2490	3,3980
10Y	3,1650	-4	25	3,2276	3,3427	3,4639
15Y	3,2930	-4	22	3,3405	3,4120	3,4701
20Y	3,3301	-3	20	3,3562	3,3870	3,4063
30Y	3,2500	-3	17	3,2550	3,2490	3,2340

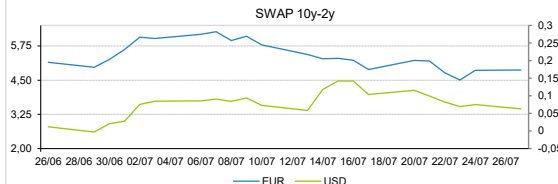
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,35
Índia	3,00



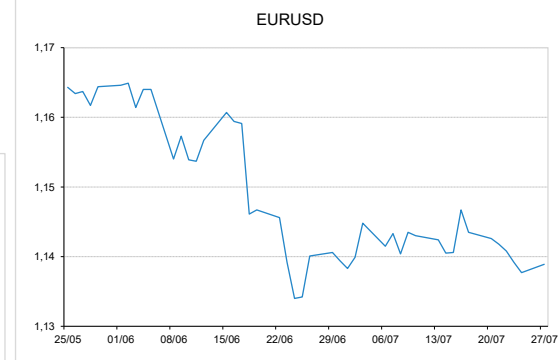
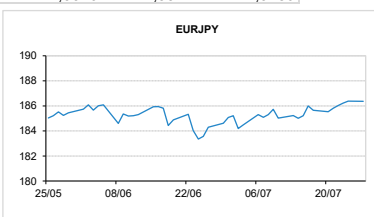
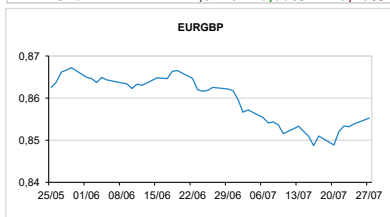
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1440	-1	16	4,1630	4,0530	4,2000
2Y	4,1580	-2	20	4,1160	4,0750	4,2400
3Y	4,1263	-2	23	4,0960	4,1150	4,2860
4Y	4,1084	-3	25	4,0960	4,1540	4,3300
5Y	4,1068	-3	26	4,1150	4,1960	4,3660
7Y	4,1417	-3	27	4,1710	4,2740	4,4430
10Y	4,2209	-3	26	4,2660	4,3850	4,5420
15Y	4,3632	-2	26	4,4050	4,5010	4,5960
20Y	4,4295	-2	26	4,4520	4,5010	4,5570
30Y	4,3790	-2	25	4,3830	4,3860	4,3900



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	89,64	-7,14	17,04	OT 2Y	2,770	-0,04	25,40
JETFUEL	1.343,50	-56,50	422,50	OT 5Y	3,020	-0,05	25,50
DIESEL	1.273,50	-56,75	378,25	OT 10Y	3,487	-0,04	25,00
COBRE	13.611,50	50,50	558,50	BUND 10Y	3,066	-4,92	24,50
ZINCO	3.631,24	9,79	197,51	SCHATZ 2Y	3,128	-4,02	23,00
OURO	4.078,21	25,42	62,30	T-NOTE 10Y	4,906	-2,85	18,60
TRIGO	665,75	-12,25	76,00	T-NOTE 2Y	4,532	-2,03	17,40
LICENÇA C02	82,10	-1,30	1,82	GILT 10Y	5,725	-6,51	40,60


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1389	0,11%	-0,15%	1,1434	1,1479	1,1566
EUR/GBP	0,85524	-0,16%	0,81%	0,85846	0,86184	0,86864
EUR/JPY	186,370	0,01%	-0,94%	186,363	186,356	186,342
EUR/CHF	0,9312	-0,10%	-0,93%	0,9252	0,9188	0,9064
EUR/BRL	5,8083	-0,48%	1,76%	5,9521	6,0898	6,3724
EUR/PLN	4,3210	0,09%	-0,75%	4,3370	4,3514	4,3789


FIXINGS CONTRA USD e EUR

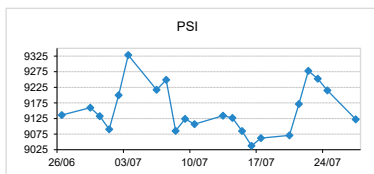
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1389	0,8552	186,37	0,9312	11,0611	7,4751	1,6052	1,62692	5,8083	10,9898
USD	0,8794	-	0,7518	163,74	0,8188	9,7304	6,5739	1,4115	1,4304	5,1055	9,6640

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,670	-0,11	3,78
BOP	1,066	-0,33	18,95
CORP. AMORIM	6,470	0,47	-2,12
CTT	5,895	-0,42	-20,66
EDP	4,504	-2,17	15,04
EDP R	13,820	-2,81	14,78
GALP	19,380	-3,25	32,47
IBERSOL	9,520	1,06	-3,84
J MARTINS	16,910	0,59	-16,54
MOTA ENGIL	4,620	0,00	-6,63
NAVIGATOR	3,166	1,21	0,83
NOS	4,806	1,82	22,05
REN	3,685	-1,34	14,62
SEMAPA	20,100	0,70	-3,83
SONAE SGPS	2,025	-0,98	25,62
TEIX. DUARTE	0,498	2,57	-21,70

MAIORES GANHOS/PERDAS

Título	Variação %
TEIX. DUARTE	2,57
NOS	1,82
NAVIGATOR	1,21
IBERSOL	1,06
SEMAPA	0,70
SONAE SGPS	-0,98
REN	-1,34
EDP	-2,17
EDP R	-2,81
GALP	-3,25



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.122,03	-1,01%	10,39%	9.516,43	7.590,90
CAC40	8.406,06	0,40%	3,15%	8.642,23	7.505,27
ESTX 50 PR	6.282,21	0,02%	8,47%	6.431,42	5.154,83
XTRA DAX	25.361,03	1,04%	3,55%	25.900,10	21.863,81
S&P 500	7.388,37	-0,33%	7,92%	7.620,90	6.212,69
IBEX 35	19.741,30	0,80%	14,06%	19.913,90	14.063,40
NIKKEI 225	64.931,19	0,50%	28,99%	72.831,73	39.850,52

