

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

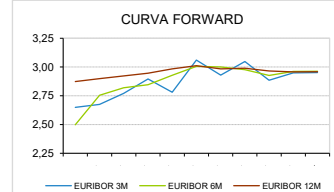
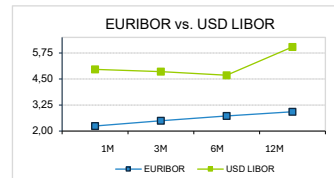
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

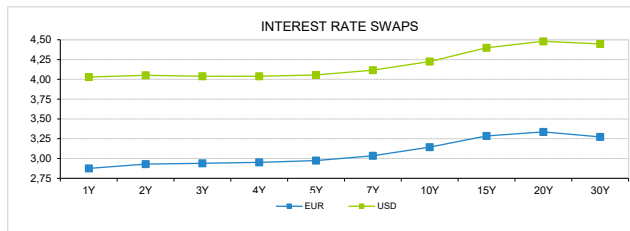
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2430	0	4	1M	4,9602	0	-35	3,7370	-0,0500
3M	2,4980	4	18	3M	4,8537	0	-42	3,7822	-0,0450
6M	2,7240	2	17	6M	4,6821	-1	-45	3,9077	0,0650
12M	2,9270	-1	22	12M	6,0414	8	31	4,1195	0,2042

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,8749	-3	20	2,9842	2,9958	3,1557
2Y	2,9290	-5	20	2,9720	3,0283	3,2065
3Y	2,9388	-6	20	2,9797	3,0696	3,2541
4Y	2,9526	-5	19	2,9994	3,1150	3,2989
5Y	2,9732	-5	18	3,0289	3,1601	3,3407
7Y	3,0351	-5	16	3,1024	3,2440	3,4112
10Y	3,1435	-4	14	3,2127	3,3471	3,4817
15Y	3,2858	-3	12	3,3389	3,4283	3,5015
20Y	3,3364	-2	10	3,3679	3,4132	3,4442
30Y	3,2724	-1	8	3,2820	3,2882	3,2836

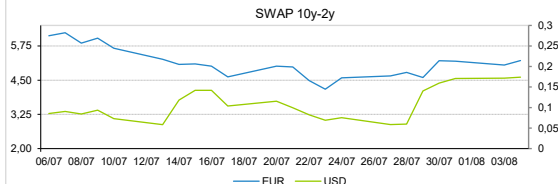
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,35
Índia	3,00



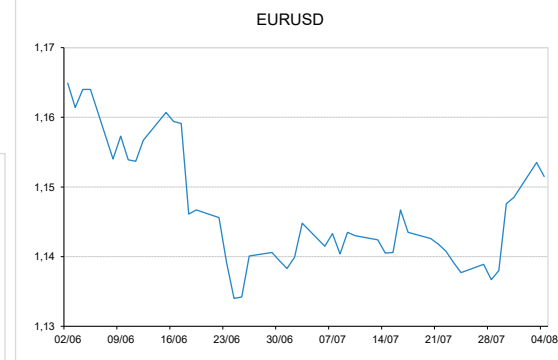
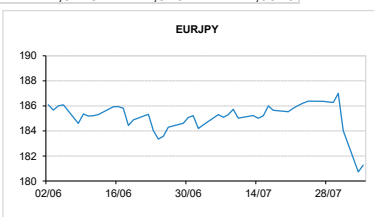
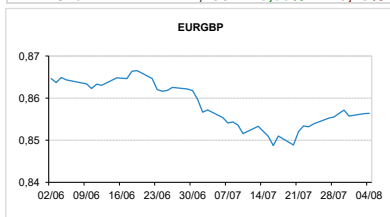
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0292	-3	6	4,0700	4,0380	4,2420
2Y	4,0518	-5	9	4,0430	4,0780	4,2880
3Y	4,0393	-5	12	4,0410	4,1300	4,3390
4Y	4,0393	-5	13	4,0590	4,1790	4,3850
5Y	4,0542	-5	15	4,0930	4,2280	4,4320
7Y	4,1166	-5	16	4,1690	4,3200	4,5230
10Y	4,2257	-4	18	4,2890	4,4490	4,6270
15Y	4,3981	-4	19	4,4500	4,5760	4,6890
20Y	4,4804	-4	20	4,5100	4,5840	4,6600
30Y	4,4480	-3	21	4,4600	4,4840	4,5000



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,95	-4,82	6,63	OT 2Y	2,695	-0,06	15,70
JETFUEL	1.247,25	-103,25	258,50	OT 5Y	2,948	-0,07	12,70
DIESEL	1.226,50	-134,00	272,75	OT 10Y	3,431	-0,05	11,40
COBRE	13.848,00	79,00	503,50	BUND 10Y	3,045	-3,68	15,30
ZINCO	3.700,68	-5,97	129,05	SCHATZ 2Y	3,053	-4,77	16,00
OURO	4.085,12	30,79	-80,11	T-NOTE 10Y	4,878	-4,55	9,40
TRIGO	637,75	-13,25	38,00	T-NOTE 2Y	4,422	-5,67	5,00
LICENÇA C02	81,46	0,60	0,86	GILT 10Y	5,616	-6,59	16,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1515	-0,17%	0,88%	1,1557	1,1602	1,1686
EUR/GBP	0,85639	-0,01%	-0,12%	0,85949	0,86275	0,86912
EUR/JPY	181,260	-0,29%	2,23%	181,253	181,247	181,235
EUR/CHF	0,9326	-0,01%	-1,22%	0,9266	0,9201	0,9079
EUR/BRL	5,89	-0,59%	-0,40%	6,0326	6,1713	6,4554
EUR/PLN	4,2964	0,35%	-0,19%	4,3118	4,3262	4,3540


FIXINGS CONTRA USD e EUR

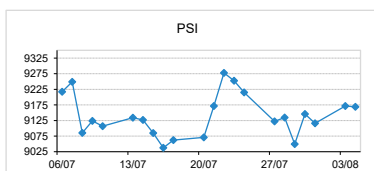
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1515	0,8564	181,26	0,9326	10,9869	7,4754	1,6215	1,63779	5,8900	11,0103
USD	0,8679	-	0,7438	157,59	0,8089	9,5406	6,4880	1,4059	1,4210	5,1053	9,5465

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,790	0,21	6,44
BCP	1,088	0,74	21,40
CORP. AMORIM	6,690	-0,15	1,21
CTT	6,180	1,31	-16,82
EDP	4,455	-0,34	13,79
EDP R	13,460	-0,44	11,79
GALP	19,790	0,20	35,27
IBERSOL	9,690	0,73	-2,12
J MARTINS	17,440	-1,02	-13,92
MOTA ENGL	4,610	-0,90	-6,83
NAVIGATOR	3,274	0,55	4,27
NOS	4,828	-0,66	22,61
REN	3,455	-0,58	7,47
SEMAPA	20,150	1,56	-3,59
SONAE SGPS	2,060	0,24	27,79
TEIX. DUARTE	0,496	-0,80	-22,01

MAIORES GANHOS/PERDAS

Título	Variação %
SEMAPA	1,56
CTT	1,31
BCP	0,74
IBERSOL	0,73
NAVIGATOR	0,55
REN	-0,58
NOS	-0,66
TEIX. DUARTE	-0,80
MOTA ENGL	-0,90
J MARTINS	-1,02



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.169,02	-0,03%	10,96%	9.516,43	7.639,00
CAC40	8.666,63	0,61%	6,35%	8.669,69	7.505,27
ESTX 50 PR	6.486,70	0,94%	12,01%	6.490,34	5.170,48
XTRA DAX	26.202,35	0,77%	6,99%	26.266,50	21.863,81
S&P 500	7.698,75	1,28%	12,45%	7.703,15	6.271,71
IBEX 35	20.023,60	0,21%	15,69%	20.078,30	14.165,00
NIKKEI 225	63.957,53	0,32%	27,05%	72.831,73	40.421,88

