

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

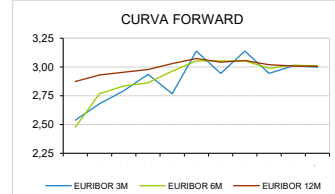
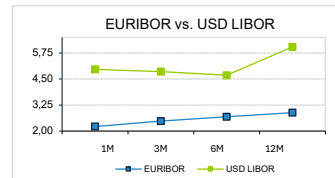
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

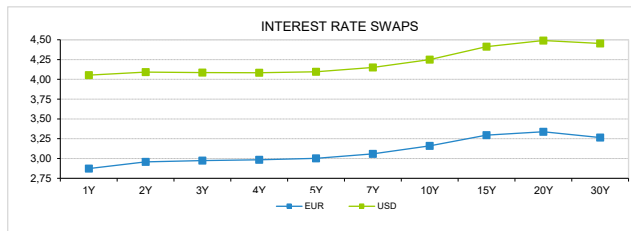
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2160	-1	-1	1M	4,9602	0	-35	3,7371	-0,0425
3M	2,4770	-2	16	3M	4,8537	0	-42	3,7743	0,0000
6M	2,6870	-3	14	6M	4,6821	-1	-45	3,8815	0,0800
12M	2,8840	-5	19	12M	6,0414	8	31	4,0567	0,2070

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,8730	0	20	3,0435	3,0175	3,1685
2Y	2,9571	2	23	3,0260	3,0467	3,2153
3Y	2,9735	2	23	3,0230	3,0850	3,2620
4Y	2,9845	2	22	3,0350	3,1270	3,3067
5Y	3,0014	2	21	3,0609	3,1717	3,3457
7Y	3,0581	2	19	3,1270	3,2530	3,4123
10Y	3,1607	1	16	3,2302	3,3507	3,4794
15Y	3,2947	1	13	3,3477	3,4248	3,4909
20Y	3,3379	0	10	3,3688	3,4046	3,4302
30Y	3,2657	0	7	3,2750	3,2750	3,2670

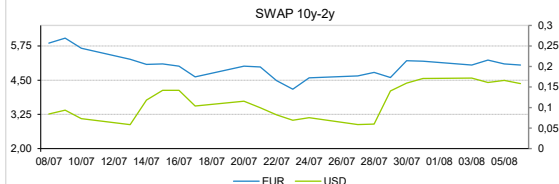
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



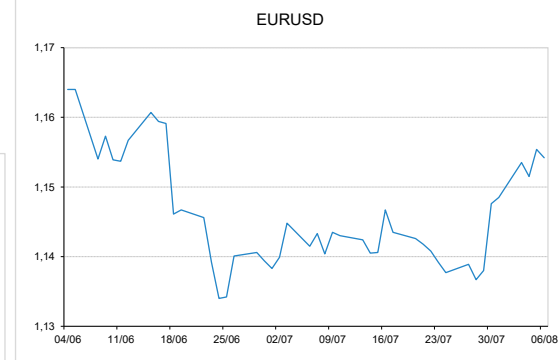
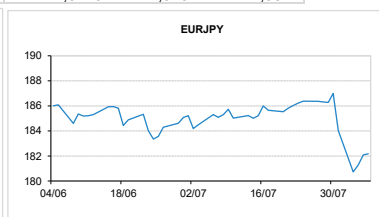
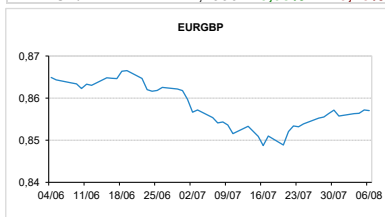
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0532	4	8	4,1290	4,0790	4,2580
2Y	4,0912	5	13	4,1020	4,1180	4,3090
3Y	4,0852	5	16	4,0950	4,1620	4,3480
4Y	4,0838	5	18	4,1100	4,2090	4,3950
5Y	4,0959	5	19	4,1370	4,2500	4,4425
7Y	4,1493	4	19	4,2030	4,3400	4,5340
10Y	4,2495	4	20	4,3170	4,4650	4,6350
15Y	4,4123	4	21	4,4730	4,5900	4,6960
20Y	4,4904	3	21	4,5270	4,5910	4,6590
30Y	4,4525	3	21	4,4670	4,4840	4,4950



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	81,62	2,17	9,38	OT 2Y	2,725	0,02	13,30
JETFUEL	1.181,50	-15,25	192,75	OT 5Y	2,987	0,02	11,20
DIESEL	1.191,00	33,00	237,25	OT 10Y	3,464	0,02	9,00
COBRE	14.148,50	44,00	744,00	BUND 10Y	3,057	2,25	11,20
ZINCO	3.790,75	57,18	219,12	SCHATZ 2Y	3,078	2,26	14,00
OURO	4.246,28	-0,54	81,05	T-NOTE 10Y	4,903	3,60	8,90
TRIGO	631,00	-11,25	17,00	T-NOTE 2Y	4,459	5,47	5,70
LICENÇA C02	81,84	0,75	0,05	GILT 10Y	5,653	6,14	13,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1542	-0,10%	1,11%	1,1584	1,1628	1,1714
EUR/GBP	0,85705	0,02%	-0,19%	0,86016	0,86341	0,86991
EUR/JPY	182,170	-0,05%	1,72%	182,163	182,157	182,145
EUR/CHF	0,9369	-0,47%	-1,67%	0,9309	0,9245	0,9120
EUR/BRL	5,8834	0,59%	-0,29%	6,0264	6,1614	6,4526
EUR/PLN	4,2996	0,05%	-0,26%	4,3149	4,3292	4,3571


FIXINGS CONTRA USD e EUR

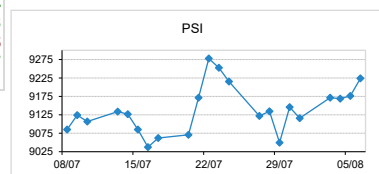
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1542	0,8571	182,17	0,9369	10,9574	7,4758	1,6171	1,63867	5,8834	11,0121
USD	0,8670	-	0,7426	158,23	0,8102	9,4910	6,4815	1,4020	1,4205	5,0953	9,5418

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,745	0,11	5,44
BGP	1,102	0,87	22,96
CORT. AMORIM	6,660	-0,45	0,76
CTT	6,285	0,24	-15,41
EDP	4,524	1,28	15,56
EDP R	13,420	1,51	11,46
GALP	19,920	0,23	36,16
IBERSOL	9,780	0,00	-1,21
J MARTINS	17,340	-0,06	-14,41
MOTA ENGL	4,540	-0,44	-8,25
NAVIGATOR	3,264	0,31	3,95
NOS	4,900	1,70	24,44
REN	3,555	1,86	10,58
SEMAPA	20,200	0,00	-3,35
SONAE SGPS	2,050	-1,91	27,17
TEIX. DUARTE	0,489	-0,51	-23,11

MAIORES GANHOS/PERDAS

Título	Variação %
REN	1,86
NOS	1,70
EDP R	1,51
EDP	1,28
BGP	0,87
J MARTINS	-0,06
MOTA ENGL	-0,44
CORT. AMORIM	-0,45
TEIX. DUARTE	-0,51
SONAE SGPS	-1,91



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.224,19	0,52%	11,62%	9.516,43	7.639,00
CAC40	8.699,71	0,35%	6,75%	8.742,53	7.505,27
ESTX 50 PR	6.502,56	0,39%	12,28%	6.528,46	5.252,67
XTRA DAX	26.140,13	0,05%	6,74%	26.403,81	21.863,81
S&P 500	7.708,53	-0,18%	12,62%	7.793,68	6.301,11
IBEX 35	20.180,40	0,62%	16,60%	20.326,70	14.398,30
NIKKEI 225	65.683,26	-0,93%	30,48%	72.831,73	40.668,19

