

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

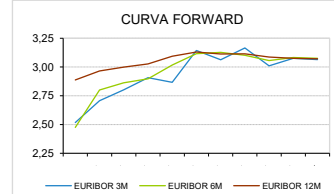
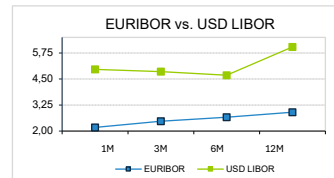
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

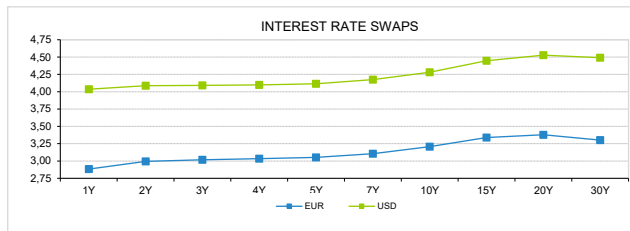
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,1750	-3	-10	1M	4,9602	0	-35	3,7369	-0,1175
3M	2,4750	0	6	3M	4,8537	0	-42	3,7838	-0,0525
6M	2,6620	-2	4	6M	4,6821	-1	-45	3,8936	0,0350
12M	2,9050	1	7	12M	6,0414	8	31	4,0808	0,2000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,8830	1	9	3,1109	3,0780	3,2120
2Y	2,9953	4	15	3,0910	3,1050	3,2567
3Y	3,0184	4	15	3,0869	3,1394	3,3041
4Y	3,0325	4	15	3,0978	3,1787	3,3470
5Y	3,0516	4	14	3,1193	3,2214	3,3861
7Y	3,1055	4	12	3,1810	3,2970	3,4523
10Y	3,2058	4	11	3,2798	3,3951	3,5190
15Y	3,3377	3	9	3,3940	3,4670	3,5292
20Y	3,3788	3	7	3,4122	3,4438	3,4648
30Y	3,3020	2	5	3,3120	3,3080	3,2970

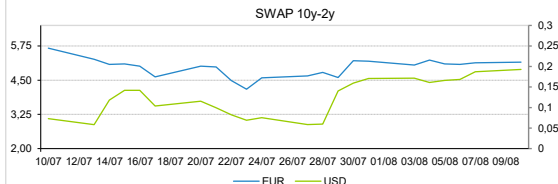
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



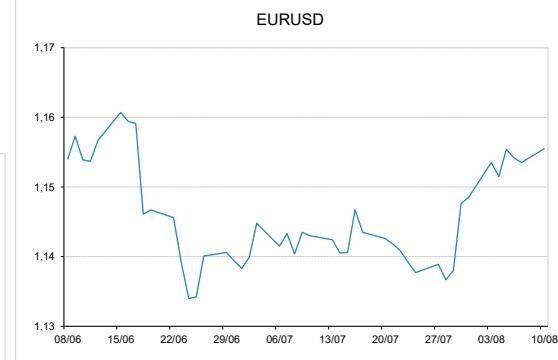
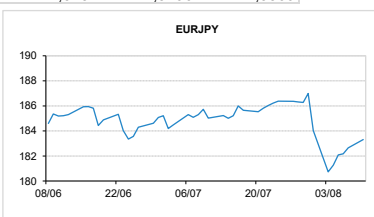
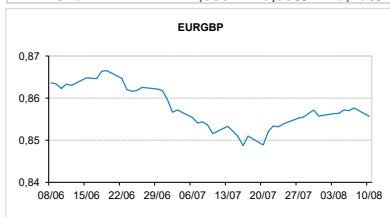
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0359	3	-2	4,1400	4,1140	4,3010
2Y	4,0880	4	2	4,1210	4,1530	4,3520
3Y	4,0916	4	6	4,1190	4,2010	4,3920
4Y	4,0978	4	8	4,1360	4,2490	4,4410
5Y	4,1153	4	10	4,1670	4,2900	4,4860
7Y	4,1748	4	12	4,2370	4,3810	4,5740
10Y	4,2808	4	14	4,3520	4,5050	4,6790
15Y	4,4472	4	16	4,5110	4,6340	4,7420
20Y	4,5275	4	17	4,5670	4,6360	4,7060
30Y	4,4914	3	18	4,5090	4,5290	4,5420



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	86,77	3,22	10,74	OT 2Y	2,778	0,06	13,30
JETFUEL	1.205,75	31,75	209,50	OT 5Y	3,033	0,06	10,10
DIESEL	1.210,75	17,25	228,50	OT 10Y	3,514	0,06	8,70
COBRE	14.022,00	-27,50	710,50	BUND 10Y	3,107	4,72	8,90
ZINCO	3.763,74	-70,36	173,44	SCHATZ 2Y	3,121	5,02	11,30
OURO	4.355,13	13,57	235,20	T-NOTE 10Y	4,929	3,23	10,80
TRIGO	663,00	4,75	8,50	T-NOTE 2Y	4,459	3,04	5,70
LICENÇA C02	82,03	-1,26	2,83	GILT 10Y	5,741	9,21	11,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1555	0,17%	1,09%	1,1596	1,1639	1,1721
EUR/GBP	0,85565	0,23%	-0,48%	0,85873	0,86195	0,86846
EUR/JPY	183,310	-0,37%	0,93%	183,303	183,296	183,285
EUR/CHF	0,9347	-0,13%	-1,26%	0,9286	0,9222	0,9098
EUR/BRL	5,8915	-0,31%	-1,01%	6,0338	6,1678	6,4573
EUR/PLN	4,3002	-0,05%	0,19%	4,3154	4,3296	4,3569


FIXINGS CONTRA USD e EUR

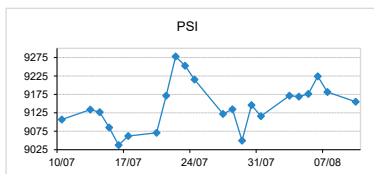
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1555	0,8557	183,31	0,9347	10,9585	7,4756	1,6091	1,63512	5,8915	10,9538
USD	0,8657	-	0,7396	158,95	0,8089	9,4903	6,4717	1,3943	1,4156	5,0992	9,4915

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,750	-0,11	5,56
BOP	1,097	-0,05	22,35
CURT. AMORIM	6,740	0,00	1,97
CTT	6,315	0,40	-15,01
EDP	4,466	-0,22	14,07
EDP R	13,220	-0,97	9,80
GALP	20,180	1,79	37,94
IBERSOL	9,850	1,23	-0,51
J MARTINS	17,320	-0,97	-14,51
MOTA ENGL	4,482	-1,02	-9,42
NAVIGATOR	3,256	-0,37	3,69
NOS	4,772	-1,61	21,18
REN	3,500	-0,85	8,86
SEMAPA	20,150	0,50	-3,59
SONAE SGPS	2,010	-0,74	24,69
TEIX. DUARTE	0,475	-2,06	-25,31

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	1,79
IBERSOL	1,23
SEMAPA	0,50
CTT	0,40
J MARTINS	-0,97
EDP R	-0,97
MOTA ENGL	-1,02
NOS	-1,61
TEIX. DUARTE	-2,06



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.155,00	-0,29%	10,79%	9.516,43	7.639,00
CAC40	8.726,03	0,13%	7,07%	8.755,03	7.505,27
ESTX 50 PR	6.535,62	0,18%	12,85%	6.559,99	5.290,46
XTRA DAX	26.323,88	0,02%	7,49%	26.445,18	21.863,81
S&P 500	7.756,50	0,00%	13,32%	7.793,68	6.316,91
IBEX 35	20.173,00	-0,01%	16,55%	20.326,70	14.646,00
NIKKEI 225	66.970,22	2,08%	33,04%	72.831,73	41.835,17

