

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

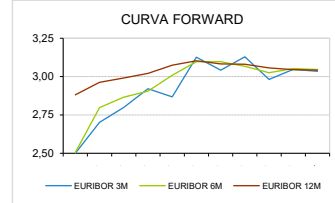
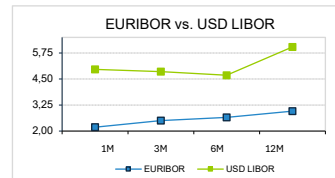
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

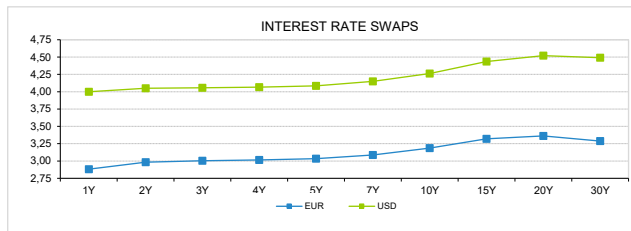
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,1850	3	-9	1M	4,9602	0	-35	3,7373	-0,1250
3M	2,5050	2	9	3M	4,8537	0	-42	3,7897	-0,0050
6M	2,6580	2	3	6M	4,6821	-1	-45	3,9090	0,0525
12M	2,9570	4	13	12M	6,0414	8	31	4,1063	0,2175

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,8820	2	3	3,0855	3,0558	3,1882
2Y	2,9825	1	5	3,0652	3,0820	3,2338
3Y	3,0030	1	6	3,0620	3,1165	3,2810
4Y	3,0158	1	5	3,0740	3,1560	3,3237
5Y	3,0333	1	5	3,0950	3,1978	3,3629
7Y	3,0868	1	5	3,1572	3,2760	3,4309
10Y	3,1862	0	4	3,2568	3,3734	3,4986
15Y	3,3191	1	3	3,3726	3,4471	3,5113
20Y	3,3620	1	3	3,3934	3,4267	3,4500
30Y	3,2882	1	2	3,2970	3,2940	3,2840

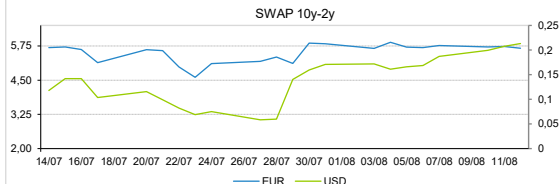
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



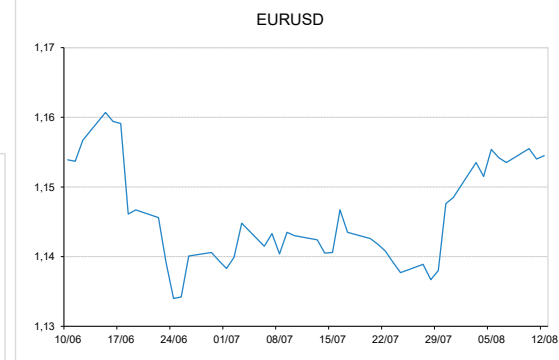
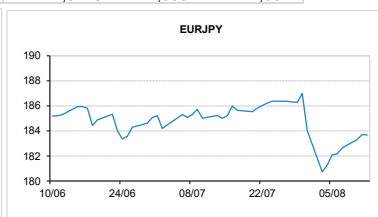
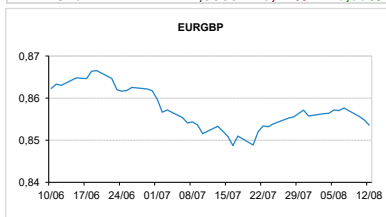
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9993	-2	-11	4,0970	4,0950	4,2860
2Y	4,0489	-2	-9	4,0820	4,1350	4,3400
3Y	4,0570	-2	-5	4,0860	4,1830	4,3880
4Y	4,0658	-2	-2	4,1080	4,2340	4,4350
5Y	4,0851	-2	0	4,1400	4,2800	4,4830
7Y	4,1503	-2	3	4,2180	4,3730	4,5760
10Y	4,2621	-2	7	4,3390	4,5020	4,6800
15Y	4,4363	-1	10	4,5020	4,6310	4,7450
20Y	4,5207	-1	12	4,5620	4,6390	4,7130
30Y	4,4907	-1	14	4,5120	4,5380	4,5530



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	88,85	-0,06	12,82	OT 2Y	2,773	0,01	5,20
JETFUEL	1.220,00	-61,25	168,75	OT 5Y	3,026	0,01	4,10
DIESEL	1.259,75	-50,25	224,50	OT 10Y	3,497	0,00	3,50
COBRE	14.153,00	-3,50	672,00	BUND 10Y	3,087	0,82	5,10
ZINCO	3.801,40	3,16	158,04	SCHATZ 2Y	3,108	0,25	4,60
OURO	4.413,40	43,29	411,01	T-NOTE 10Y	4,897	-1,90	0,80
TRIGO	669,75	21,50	15,25	T-NOTE 2Y	4,410	-2,83	-8,70
LICENÇA C02	81,89	-0,55	2,69	GILT 10Y	5,715	2,45	1,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1545	0,04%	1,06%	1,1586	1,1628	1,1708
EUR/GBP	0,85358	0,15%	-0,03%	0,85671	0,85992	0,86641
EUR/JPY	183,670	0,03%	0,85%	183,663	183,657	183,645
EUR/CHF	0,9368	-0,10%	-1,02%	0,9306	0,9241	0,9117
EUR/BRL	5,9585	-0,01%	-1,89%	6,1006	6,2358	6,5300
EUR/PLN	4,3063	-0,11%	0,59%	4,3218	4,3357	4,3647


FIXINGS CONTRA USD e EUR

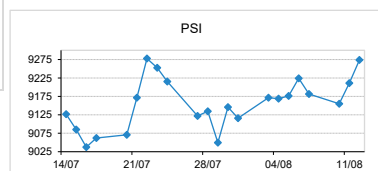
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1545	0,8536	183,67	0,9368	11,0241	7,4760	1,6063	1,63241	5,9585	10,9342
USD	0,8664	-	0,7402	159,218	0,8116	9,5388	6,4771	1,3923	1,4142	5,1729	9,4731

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,770	0,21	6,00
BCP	1,091	-0,50	21,74
CORP. AMORIM	6,810	0,00	3,03
CTT	6,375	0,47	-14,20
EDP	4,570	1,06	16,73
EDP R	13,870	2,66	15,20
GALP	20,550	0,00	40,46
IBERSOL	9,850	-0,30	-0,51
J MARTINS	17,210	0,53	-15,05
MOTA ENGL	4,566	1,47	-7,72
NAVIGATOR	3,254	0,31	3,63
NOS	4,800	0,25	21,90
REN	3,575	1,85	11,20
SEMAPA	20,250	0,50	-3,11
SONAE SGPS	2,020	0,25	25,31
TEIX. DUARTE	0,493	3,03	-22,56

MAIORES GANHOS/PERDAS

Título	Variação %
TEIX. DUARTE	3,03
EDP R	2,66
REN	1,85
MOTA ENGL	1,47
EDP	1,06
IBERSOL	-0,30
BCP	-0,50



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.273,84	0,68%	12,22%	9.516,43	7.639,00
CAC40	8.674,94	-0,46%	6,45%	8.755,03	7.505,27
ESTX 50 PR	6.533,99	-0,26%	12,82%	6.577,20	5.290,46
XTRA DAX	26.331,07	-0,23%	7,52%	26.573,50	21.863,81
S&P 500	7.743,14	0,20%	13,12%	7.793,68	6.316,91
IBEX 35	20.204,40	-0,05%	16,74%	20.326,70	14.646,00
NIKKEI 225	67.524,06	0,83%	34,14%	72.831,73	41.835,17

