

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

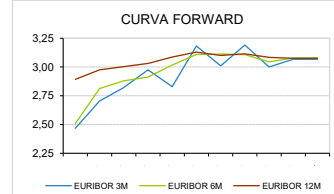
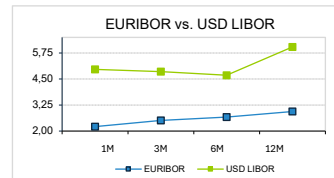
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

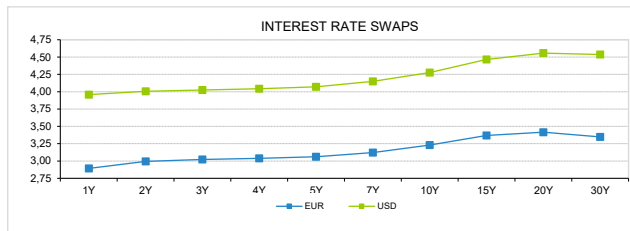
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2140	1	-1	1M	4,9602	0	-35	3,7364	-0,1450
3M	2,5080	0	6	3M	4,8537	0	-42	3,7908	-0,0575
6M	2,6710	2	2	6M	4,6821	-1	-45	3,9082	0,0900
12M	2,9390	0	11	12M	6,0414	8	31	4,1105	0,2050

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,8927	3	4	3,1002	3,0939	3,2446
2Y	2,9950	4	6	3,0883	3,1258	3,2923
3Y	3,0210	5	8	3,0905	3,1643	3,3410
4Y	3,0388	5	8	3,1060	3,2067	3,3870
5Y	3,0614	6	8	3,1327	3,2508	3,4260
7Y	3,1224	6	9	3,2010	3,3350	3,4940
10Y	3,2295	7	9	3,3063	3,4320	3,5620
15Y	3,3678	7	9	3,4261	3,5092	3,5783
20Y	3,4158	8	9	3,4520	3,4920	3,5202
30Y	3,3486	8	9	3,3620	3,3640	3,3580

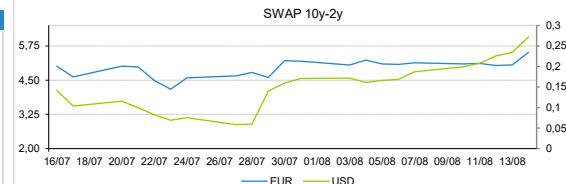
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



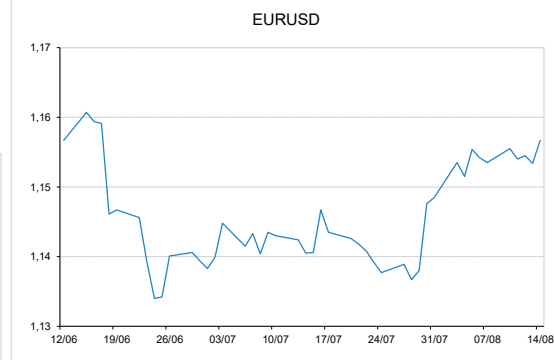
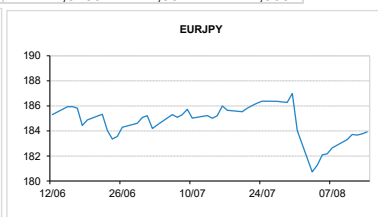
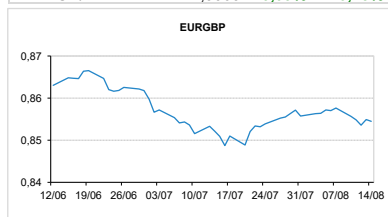
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9583	0	-5	4,0530	4,1040	4,3160
2Y	4,0051	0	-5	4,0580	4,1510	4,3770
3Y	4,0236	1	-1	4,0720	4,2040	4,4270
4Y	4,0429	2	2	4,1020	4,2600	4,4780
5Y	4,0712	2	4	4,1410	4,3100	4,5320
7Y	4,1501	3	7	4,2290	4,4110	4,6260
10Y	4,2768	4	11	4,3630	4,5480	4,7390
15Y	4,4652	5	14	4,5400	4,6850	4,8080
20Y	4,5571	5	16	4,6070	4,6970	4,7800
30Y	4,5366	5	18	4,5630	4,5990	4,6220



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	87,85	0,78	4,53	OT 2Y	2,782	0,04	5,00
JETFUEL	1.310,25	12,50	162,50	OT 5Y	3,053	0,07	5,10
DIESEL	1.301,50	6,75	189,75	OT 10Y	3,541	0,08	6,10
COBRE	14.135,50	16,50	607,50	BUND 10Y	3,128	6,67	7,50
ZINCO	3.842,51	4,31	257,26	SCHATZ 2Y	3,121	3,27	4,30
OURO	4.392,62	42,23	339,77	T-NOTE 10Y	4,895	3,22	7,70
TRIGO	690,25	22,00	30,50	T-NOTE 2Y	4,370	1,01	0,40
LICENÇA C02	82,02	-0,72	0,63	GILT 10Y	5,802	11,71	12,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1567	0,29%	1,42%	1,1607	1,1647	1,1723
EUR/GBP	0,8545	0,05%	-0,28%	0,85754	0,86074	0,86724
EUR/JPY	183,930	-0,09%	0,59%	183,923	183,917	183,905
EUR/CHF	0,9399	-0,15%	-1,70%	0,9336	0,9271	0,9145
EUR/BRL	6,0703	-1,43%	-4,53%	6,2148	6,3536	6,6570
EUR/PLN	4,3063	0,09%	0,45%	4,3209	4,3344	4,3631


FIXINGS CONTRA USD e EUR

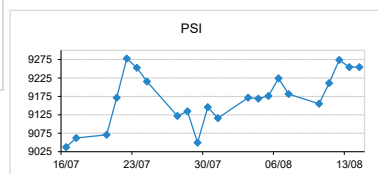
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1567	0,8545	183,93	0,9399	11,0122	7,4756	1,6063	1,63332	6,0703	10,9258
USD	0,8636	-	0,7381	159,028	0,8115	9,5078	6,4561	1,3879	1,4104	5,2231	9,4406

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,750	0,42	5,56
BCP	1,096	0,00	22,29
CORT. AMORIM	6,760	0,00	2,27
CTT	6,315	-0,55	-15,01
EDP	4,545	-0,22	16,09
EDP R	13,590	-1,81	12,87
GALP	20,810	1,71	42,24
IBERSOL	9,810	0,10	-0,91
J MARTINS	17,210	0,06	-15,05
MOTA ENGIL	4,548	0,18	-8,08
NAVIGATOR	3,230	-0,12	2,87
NOS	4,848	1,00	23,11
REN	3,540	-0,28	10,11
SEMAPA	20,300	0,50	-2,87
SONAE SGPS	2,020	0,25	25,31
TEIX. DUARTE	0,491	-0,51	-22,88

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	1,71
NOS	1,00
SEMAPA	0,50
ALTRI	0,42
SONAE SGPS	0,25
EDP	-0,22
REN	-0,28
TEIX. DUARTE	-0,51
CTT	-0,55
EDP R	-1,81



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.254,52	0,00%	11,99%	9.516,43	7.639,00
CAC40	8.636,80	-0,16%	5,98%	8.755,03	7.505,27
ESTX 50 PR	6.539,59	-0,09%	12,92%	6.577,20	5.290,46
XTRA DAX	26.440,31	0,53%	7,96%	26.573,50	21.863,81
S&P 500	7.782,77	-0,17%	13,74%	7.816,70	6.316,91
IBEX 35	20.156,60	-0,06%	16,46%	20.356,50	14.646,00
NIKKEI 225	68.713,80	0,59%	36,50%	72.831,73	41.835,17

