

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

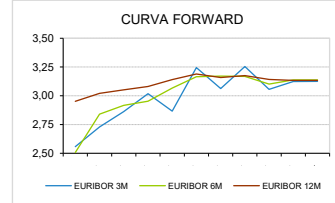
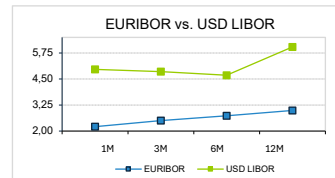
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

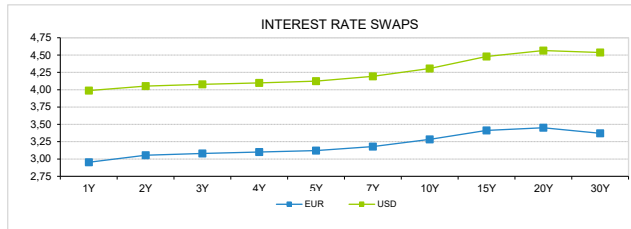
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2110	2	-2	1M	4,9602	0	-35	3,7412	-0,1400
3M	2,5070	2	1	3M	4,8537	0	-42	3,7947	-0,0172
6M	2,7370	2	5	6M	4,6821	-1	-45	3,9241	0,0108
12M	2,9900	1	11	12M	6,0414	8	31	4,1426	0,2070

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,9527	0	5	3,1589	3,1610	3,2925
2Y	3,0541	-1	6	3,1465	3,1904	3,3380
3Y	3,0805	-1	8	3,1520	3,2222	3,3854
4Y	3,0996	-1	8	3,1673	3,2610	3,4290
5Y	3,1219	-1	9	3,1907	3,3033	3,4692
7Y	3,1790	-1	9	3,2550	3,3825	3,5330
10Y	3,2820	0	9	3,3561	3,4762	3,5980
15Y	3,4128	0	9	3,4680	3,5431	3,6027
20Y	3,4510	0	9	3,4836	3,5172	3,5369
30Y	3,3720	0	8	3,3820	3,3800	3,3680

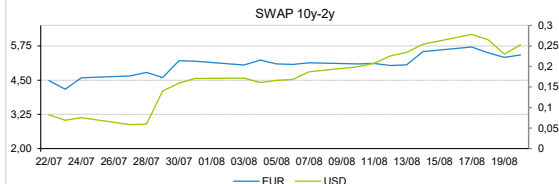
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



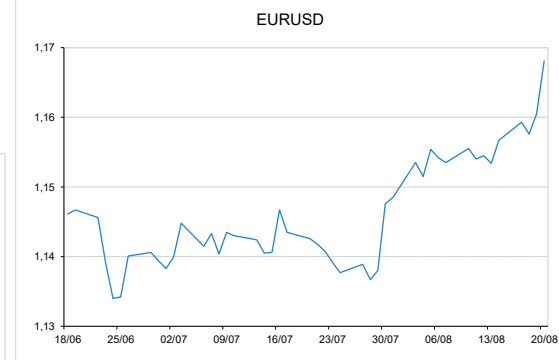
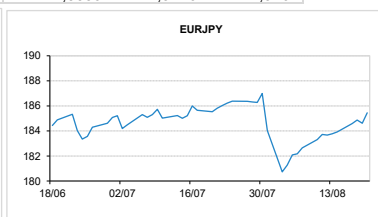
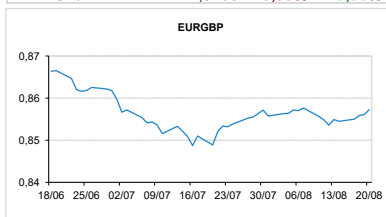
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9874	2	-5	4,1190	4,1680	4,3590
2Y	4,0533	3	0	4,1220	4,2080	4,4030
3Y	4,0765	4	4	4,1370	4,2560	4,4480
4Y	4,0978	5	7	4,1630	4,3010	4,4910
5Y	4,1248	5	9	4,1990	4,3450	4,5400
7Y	4,1930	5	11	4,2750	4,4340	4,6320
10Y	4,3064	5	13	4,3940	4,5610	4,7350
15Y	4,4803	5	15	4,5560	4,6880	4,7995
20Y	4,5653	5	16	4,6170	4,6970	4,7690
30Y	4,5373	5	18	4,5670	4,5960	4,6110



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	93,94	2,32	6,80	OT 2Y	2,843	-0,01	6,30
JETFUEL	1.345,75	-13,50	113,50	OT 5Y	3,123	0,00	7,70
DIESEL	1.365,25	-1,50	132,50	OT 10Y	3,605	0,01	8,50
COBRE	14.051,50	63,00	524,00	BUND 10Y	3,184	-0,41	8,30
ZINCO	3.738,28	19,36	202,33	SCHATZ 2Y	3,161	-2,26	1,80
OURO	4.517,54	1,96	509,51	T-NOTE 10Y	4,922	4,17	2,60
TRIGO	705,75	8,25	14,25	T-NOTE 2Y	4,404	1,21	-8,50
LICENÇA C02	82,29	0,58	-0,98	GILT 10Y	5,857	3,21	6,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1681	0,65%	2,23%	1,1721	1,1761	1,1837
EUR/GBP	0,85725	-0,14%	-0,98%	0,86025	0,86343	0,86991
EUR/JPY	185,450	-0,45%	0,05%	185,443	185,436	185,424
EUR/CHF	0,9343	-0,34%	-1,03%	0,9281	0,9216	0,9088
EUR/BRL	6,0544	-0,16%	-4,02%	6,1950	6,3342	6,6300
EUR/PLN	4,3193	-0,05%	0,33%	4,3339	4,3476	4,3764


FIXINGS CONTRA USD e EUR

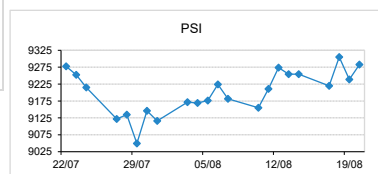
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1681	0,8573	185,45	0,9343	11,0838	7,4758	1,6094	1,64059	6,0544	10,9159
USD	0,8560	-	0,7336	158,739	0,7986	9,4846	6,3991	1,3781	1,4041	5,1887	9,3484

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,710	-0,42	4,67
BCP	1,089	0,83	21,51
CORT. AMORIM	6,780	0,74	2,57
CTT	6,330	0,24	-14,80
EDP	4,648	1,20	18,72
EDP R	13,550	1,04	12,54
GALP	21,770	1,44	48,80
IBERSOL	9,880	-1,59	-0,20
J MARTINS	16,990	-1,11	-16,14
MOTA ENGIL	4,468	-0,18	-9,70
NAVIGATOR	3,238	0,87	3,12
NOS	4,826	-0,12	22,56
REN	3,545	1,00	10,26
SEMAPA	20,300	0,50	-2,87
SONAE SGPS	1,980	-1,00	22,83
TEIX. DUARTE	0,476	-1,04	-25,16

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	1,44
EDP	1,20
EDP R	1,04
REN	1,00
NAVIGATOR	0,87
ALTRI	-0,42
SONAE SGPS	-1,00
TEIX. DUARTE	-1,04
J MARTINS	-1,11
IBERSOL	-1,59



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.282,81	0,48%	12,33%	9.516,43	7.639,00
CAC40	8.453,09	-0,57%	3,73%	8.755,03	7.505,27
ESTX 50 PR	6.422,06	-0,35%	10,89%	6.577,20	5.290,46
XTRA DAX	25.983,04	-0,42%	6,09%	26.573,50	21.863,81
S&P 500	7.678,72	-0,39%	12,15%	7.816,70	6.316,91
IBEX 35	19.811,00	-0,18%	14,46%	20.356,50	14.646,00
NIKKEI 225	66.216,79	1,36%	31,54%	72.831,73	41.835,17

