

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

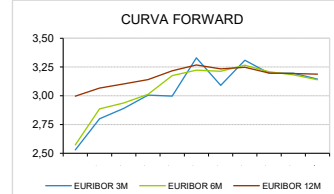
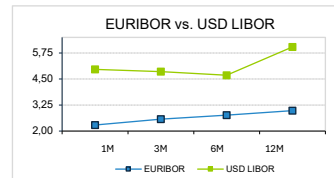
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

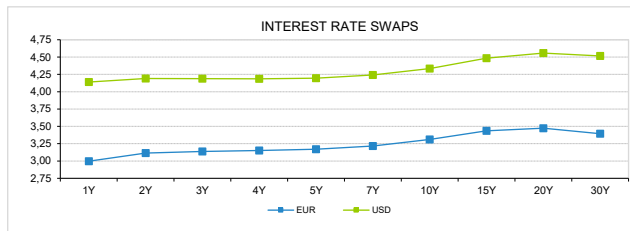
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2910	1	11	1M	4,9602	0	-35	3,7486	-0,1450
3M	2,5730	2	13	3M	4,8537	0	-42	3,8041	-0,0213
6M	2,7620	2	8	6M	4,6821	-1	-45	3,9282	0,0650
12M	2,9810	3	4	12M	6,0414	8	31	4,1586	0,1900

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,9969	3	12	3,2333	3,1966	3,3070
2Y	3,1136	5	16	3,2113	3,2188	3,3486
3Y	3,1380	5	18	3,2070	3,2474	3,3955
4Y	3,1522	4	18	3,2170	3,2814	3,4372
5Y	3,1690	4	19	3,2326	3,3215	3,4752
7Y	3,2168	3	18	3,2875	3,3964	3,5403
10Y	3,3105	3	17	3,3804	3,4877	3,6039
15Y	3,4355	2	17	3,4880	3,5558	3,6133
20Y	3,4735	2	16	3,5040	3,5306	3,5480
30Y	3,3935	1	16	3,4019	3,3940	3,3780

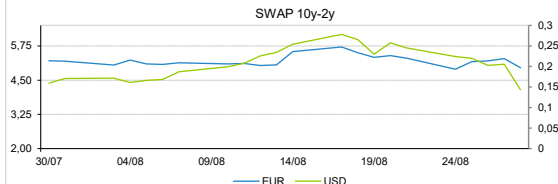
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



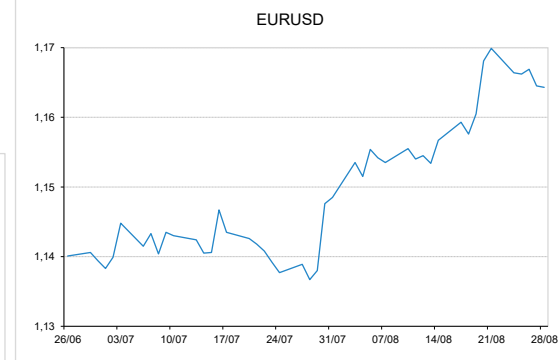
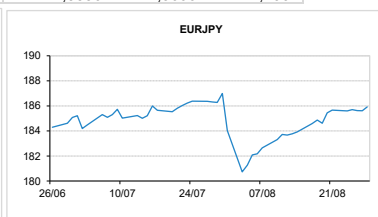
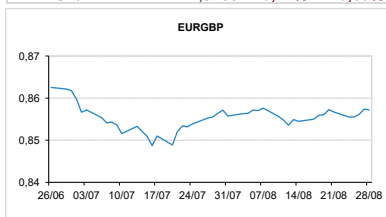
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1395	11	2	4,2340	4,1840	4,3360
2Y	4,1915	10	6	4,2120	4,2100	4,3780
3Y	4,1883	9	9	4,2030	4,2510	4,4110
4Y	4,1865	8	10	4,2110	4,2910	4,4440
5Y	4,1949	7	11	4,2330	4,3250	4,4980
7Y	4,2420	5	13	4,2890	4,4070	4,5930
10Y	4,3348	4	14	4,3940	4,5290	4,6780
15Y	4,4847	2	15	4,5320	4,6350	4,7300
20Y	4,5578	2	16	4,5790	4,6350	4,6960
30Y	4,5156	1	17	4,5220	4,5330	4,5400



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	89,33	-0,37	7,25	OT 2Y	2,901	0,05	10,40
JETFUEL	1.275,50	1,75	-15,00	OT 5Y	3,164	0,04	11,10
DIESEL	1.250,25	-18,25	-26,00	OT 10Y	3,631	0,03	11,20
COBRE	14.306,00	29,50	550,00	BUND 10Y	3,198	2,80	11,50
ZINCO	3.981,16	7,80	346,94	SCHATZ 2Y	3,206	4,53	6,80
OURO	4.540,68	-58,47	511,07	T-NOTE 10Y	4,950	4,56	7,00
TRIGO	788,50	27,75	108,75	T-NOTE 2Y	4,524	9,52	6,30
LICENÇA C02	82,81	0,39	1,08	GILT 10Y	5,856	5,54	9,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1643	-0,02%	2,43%	1,1684	1,1727	1,1811
EUR/GBP	0,8572	0,02%	-0,20%	0,86013	0,86320	0,86968
EUR/JPY	185,920	-0,17%	0,22%	185,913	185,907	185,894
EUR/CHF	0,9380	-0,09%	-0,56%	0,9318	0,9253	0,9119
EUR/BRL	6,0477	-0,54%	-3,57%	6,1834	6,3165	6,6176
EUR/PLN	4,3408	-0,11%	-0,39%	4,3556	4,3699	4,4002


FIXINGS CONTRA USD e EUR

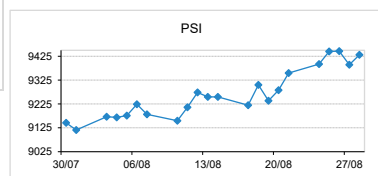
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1643	0,8572	185,92	0,9380	11,1289	7,4749	1,6120	1,61837	6,0477	10,8803
USD	0,8606	-	0,7368	159,87	0,8071	9,5630	6,4333	1,3880	1,3920	5,2017	9,3627

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,705	-0,11	4,56
BCP	1,120	1,17	24,97
CORT. AMORIM	7,070	0,71	6,96
CTT	6,600	0,23	-11,17
EDP	4,698	0,69	20,00
EDP R	13,830	0,73	14,87
GALP	20,830	0,58	42,38
IBERSOL	10,360	-0,58	4,65
J MARTINS	17,970	-0,17	-11,30
MOTA ENGL	4,812	-0,17	-2,75
NAVIGATOR	3,272	0,12	4,20
NOS	4,994	0,60	26,82
REN	3,505	-0,14	9,02
SEMAPA	20,700	0,00	-0,96
SONAE SGPS	2,010	0,00	24,69
TEIX. DUARTE	0,479	-0,31	-24,76

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	1,17
EDP R	0,73
CORT. AMORI	0,71
EDP	0,69
NOS	0,60
REN	-0,14
MOTA ENGL	-0,17
J MARTINS	-0,17
TEIX. DUARTE	-0,31
IBERSOL	-0,58



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.430,91	0,44%	14,13%	9.516,43	7.639,00
CAC40	8.401,18	0,98%	3,09%	8.755,03	7.505,27
ESTX 50 PR	6.485,67	0,95%	11,99%	6.577,20	5.290,46
XTRA DAX	26.569,99	0,77%	8,49%	26.573,50	21.863,81
S&P 500	7.761,76	0,41%	13,40%	7.816,70	6.316,91
IBEX 35	20.041,90	0,81%	15,80%	20.356,50	14.646,00
NIKKEI 225	66.405,56	0,41%	31,92%	72.831,73	41.835,17

