

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

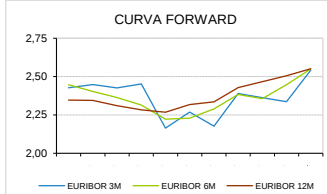
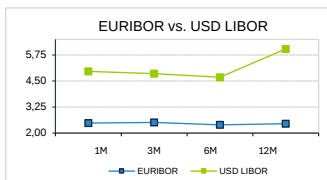
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

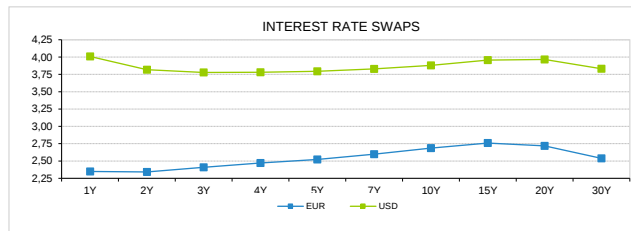
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4810	-1	-17	1M	4,9602	0	-35	4,4562	0,2700
3M	2,5110	1	-2	3M	4,8537	0	-42	4,4101	0,2873
6M	2,3940	4	-7	6M	4,6821	-1	-45	4,3218	0,2950
12M	2,4480	6	9	12M	6,0414	8	31	4,2053	0,3850

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3485	3	4	2,3359	2,6590	2,7825
2Y	2,3420	1	15	2,4438	2,6961	2,8090
3Y	2,4100	2	21	2,5150	2,7220	2,8320
4Y	2,4714	4	26	2,5665	2,7500	2,8550
5Y	2,5215	3	29	2,6080	2,7750	2,8710
7Y	2,5976	4	34	2,6740	2,8200	2,9040
10Y	2,6850	5	37	2,7490	2,8623	2,9053
15Y	2,7590	4	39	2,7928	2,8280	2,8020
20Y	2,7180	3	40	2,7235	2,7150	2,6620
30Y	2,5390	3	43	2,5330	2,5110	2,4620

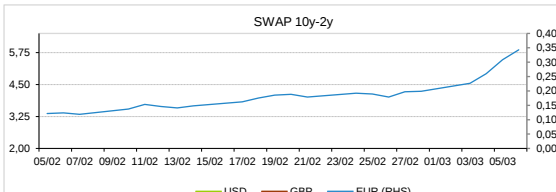
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	3,00
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	4,10
Índia	4,00



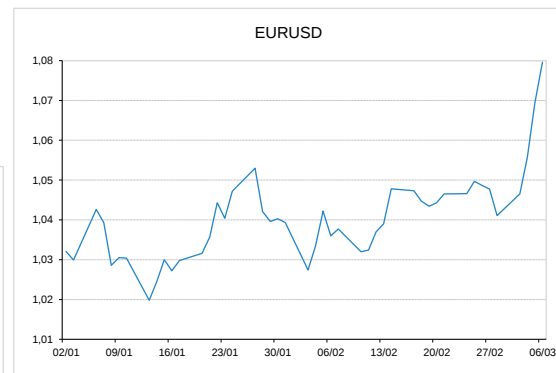
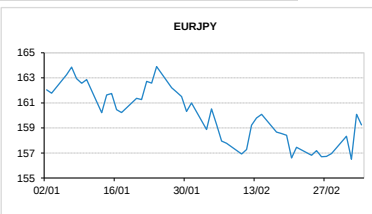
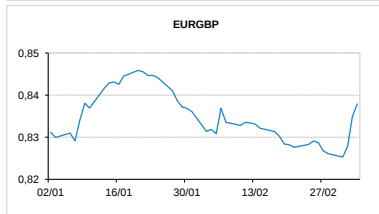
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0088	-3	-17	3,6220	3,7900	3,9050
2Y	3,8178	-3	-24	3,6570	3,8195	3,9290
3Y	3,7776	-2	-24	3,7000	3,8470	3,9490
4Y	3,7803	-1	-21	3,7350	3,8720	3,9655
5Y	3,7940	0	-19	3,7670	3,8940	3,9880
7Y	3,8286	1	-16	3,8200	3,9350	4,0270
10Y	3,8812	3	-12	3,8860	3,9910	4,0670
15Y	3,9575	3	-9	3,9550	4,0150	4,0500
20Y	3,9654	3	-7	3,9480	3,9630	3,9550
30Y	3,8323	3	-4	3,7990	3,7730	3,7250



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,97	-0,33	-4,87	OT 2Y	2,284	0,03	23,60
JETFUEL	692,50	-13,75	-52,50	OT 5Y	2,721	0,04	46,10
DIESEL	667,25	-31,00	-41,00	OT 10Y	3,355	0,06	52,90
COBRE	9.594,00	242,00	345,00	BUND 10Y	2,828	8,76	48,20
ZINCO	2.851,21	67,73	95,70	SCHATZ 2Y	2,609	1,49	23,90
OURO	2.918,04	-1,35	61,76	T-NOTE 10Y	4,668	3,89	-16,30
TRIGO	559,25	11,00	-39,50	T-NOTE 2Y	4,168	1,21	-23,00
LICENÇA C02	67,15	-1,64	-14,78	GILT 10Y	5,045	-2,30	11,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0796	0,95%	4,21%	1,0849	1,0901	1,0995
EUR/GBP	0,8379	-0,35%	-0,12%	0,8421	0,8465	0,8548
EUR/JPY	159,24	0,53%	-0,81%	159,23	159,22	159,21
EUR/CHF	0,9567	0,46%	-1,78%	0,9513	0,9462	0,9369
EUR/BRL	6,249	-0,56%	-4,15%	6,4039	6,5822	6,9411
EUR/PLN	4,1720	-0,41%	0,42%	4,2071	4,2444	4,3122


FIXINGS CONTRA USD e EUR

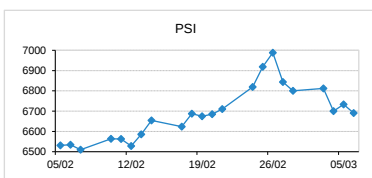
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0796	0,8379	159,24	0,9567	10,9832	7,4594	1,5443	1,70389	6,2490	11,7476
USD	0,9245	-	0,7757	148,135	0,8857	10,1529	6,8953	1,4268	1,5751	5,7565	10,8625

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,100	-0,41	14,45
BCP	0,541	1,43	16,33
CORT. AMORIM	8,260	0,12	2,61
CTT	6,960	-0,43	28,89
EDP	2,972	-1,49	-3,85
EDP R	7,945	-2,87	-20,87
GALP	14,830	-0,70	-7,02
J MARTINS	20,040	-2,81	8,62
MOTA ENGIL	3,262	-4,06	11,94
NAVIGATOR	3,240	0,43	-9,75
NOS	4,460	1,48	33,93
REN	2,500	-1,57	9,65
SEMAPA	15,340	0,79	8,18
SONAE SGPS	0,991	-1,49	8,42
IBERSOL	8,640	0,93	15,51

MAIORES GANHOS/PERDAS

Título	Variação %
NOS	1,48
BCP	1,43
IBERSOL	0,93
SEMAPA	0,79
NAVIGATOR	0,43
EDP	-1,49
REN	-1,57
J MARTINS	-2,81
EDP R	-2,87
MOTA ENGIL	-4,06



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.690,48	-0,64%	4,91%	6.993,53	6.050,03
CAC40	8.197,67	0,29%	11,07%	8.259,19	7.029,91
ESTX 50 PR	5.520,47	0,57%	12,76%	5.568,19	4.473,94
XTRA DAX	23.419,48	1,47%	17,63%	23.307,97	17.024,82
S&P 500	5.780,24	-1,09%	-1,75%	6.147,43	4.953,56
IBEX 35	13.234,20	0,15%	14,14%	13.446,40	10.105,50
NIKKEI 225	37.704,93	0,77%	-5,49%	42.426,77	31.156,12

