

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

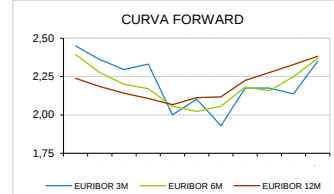
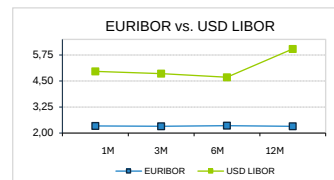
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

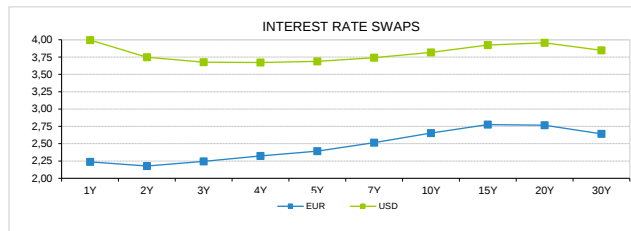
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,3440	-2	-12	1M	4,9602	0	-35	4,4657	0,1450
3M	2,3280	-3	-14	3M	4,8537	0	-42	4,3732	0,2083
6M	2,3540	-3	0	6M	4,6821	-1	-45	4,3038	0,2100
12M	2,3240	-3	-7	12M	6,0414	8	31	4,2219	0,2800

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,2380	-3	0	2,1163	2,5673	2,7950
2Y	2,1779	-4	4	2,2481	2,6280	2,8436
3Y	2,2451	-4	10	2,3520	2,6837	2,8847
4Y	2,3229	-4	15	2,4320	2,7333	2,9213
5Y	2,3925	-4	20	2,5019	2,7797	2,9526
7Y	2,5136	-4	27	2,6166	2,8530	2,9924
10Y	2,6540	-4	32	2,7408	2,9191	3,0082
15Y	2,7755	-3	35	2,8256	2,9170	2,9311
20Y	2,7670	-3	37	2,7900	2,8306	2,8134
30Y	2,6424	-2	40	2,6500	2,6690	2,6482

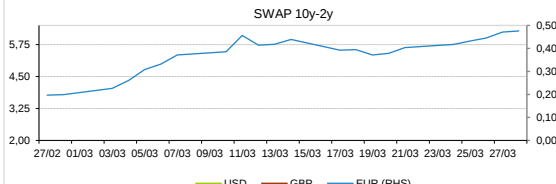
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,10
Índia	4,00



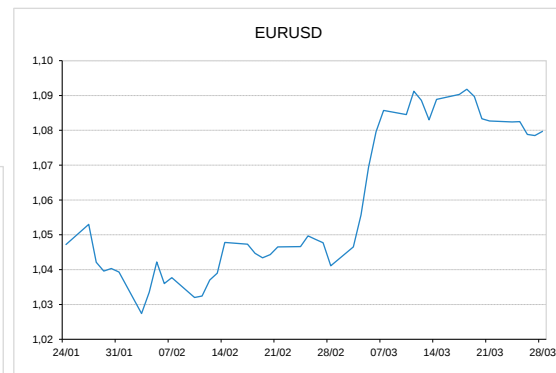
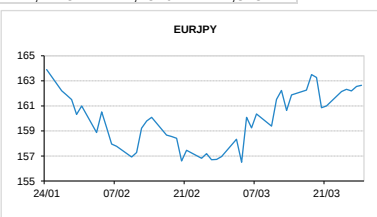
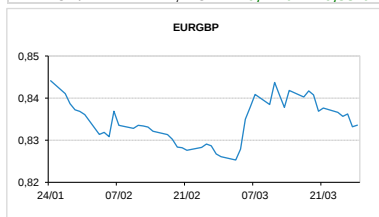
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9958	-6	-5	3,4930	3,6610	3,8570
2Y	3,7487	-8	-9	3,5090	3,7040	3,8860
3Y	3,6772	-9	-9	3,5580	3,7530	3,9200
4Y	3,6718	-9	-7	3,6025	3,7920	3,9485
5Y	3,6868	-9	-5	3,6500	3,8290	3,9690
7Y	3,7400	-10	-1	3,7280	3,8860	4,0200
10Y	3,8163	-10	3	3,8190	3,9660	4,0810
15Y	3,9243	-9	7	3,9255	4,0190	4,0850
20Y	3,9547	-9	9	3,9410	3,9860	4,0060
30Y	3,8484	-8	12	3,8170	3,8120	3,7830



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	73,52	-0,51	0,71	OT 2Y	2,081	-0,05	7,00
JETFUEL	731,00	-5,00	7,00	OT 5Y	2,565	-0,04	17,50
DIESEL	687,75	-3,50	-16,75	OT 10Y	3,246	-0,04	30,80
COBRE	9.846,50	-80,50	457,00	BUND 10Y	2,675	-4,84	28,60
ZINCO	2.885,65	-57,90	88,23	SCHATZ 2Y	2,387	-3,69	-1,00
OURO	3.083,27	25,97	225,44	T-NOTE 10Y	4,598	-8,51	-2,90
TRIGO	523,00	-9,00	-32,75	T-NOTE 2Y	4,120	-8,24	-11,70
LICENÇA C02	68,79	0,25	-2,21	GILT 10Y	5,087	-11,74	21,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0797	0,11%	3,71%	1,0853	1,0910	1,1015
EUR/GBP	0,83358	-0,05%	-0,90%	0,8380	0,8426	0,8518
EUR/JPY	162,64	-0,06%	-3,49%	162,63	162,63	162,61
EUR/CHF	0,9541	-0,20%	-1,79%	0,9488	0,9439	0,9348
EUR/BRL	6,2428	-0,58%	-2,18%	6,3964	6,5871	6,9687
EUR/PLN	4,1782	0,12%	0,38%	4,2145	4,2520	4,3184


FIXINGS CONTRA USD e EUR

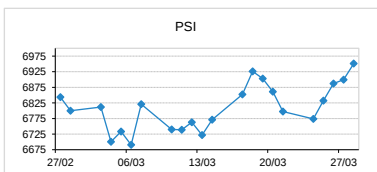
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0797	0,8336	162,64	0,9541	10,8179	7,4616	1,5466	1,71994	6,2428	11,3324
USD	0,9240	-	0,7723	150,09	0,8811	10,0049	6,8947	1,4321	1,5891	5,7678	10,4603

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,030	0,08	13,13
BCP	0,565	-0,91	21,54
CORT. AMORIM	8,000	0,00	-0,62
CTT	7,680	0,92	42,22
EDP	3,178	1,73	2,81
EDP R	7,965	0,76	-20,67
GALP	16,140	0,00	1,19
J MARTINS	19,750	2,23	7,05
MOTA ENGIL	3,508	0,40	20,38
NAVIGATOR	3,324	1,22	-7,41
NOS	4,435	1,14	33,18
REN	2,740	0,55	20,18
SEMAPA	15,500	-1,15	9,31
SONAE SGPS	1,076	1,70	17,72
IBERSOL	8,720	-1,58	16,58

MAIORES GANHOS/PERDAS

Título	Variação %
J MARTINS	2,23
EDP	1,73
SONAE SGPS	1,70
NAVIGATOR	1,22
NOS	1,14
BCP	-0,91
SEMAPA	-1,15
IBERSOL	-1,58



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.950,96	0,75%	9,00%	6.993,53	6.189,01
CAC40	7.916,08	-0,93%	7,25%	8.259,19	7.029,91
ESTX 50 PR	5.331,40	-0,92%	8,89%	5.568,19	4.473,94
XTRA DAX	22.461,52	-0,96%	12,82%	23.476,01	17.024,82
S&P 500	5.592,65	-1,77%	-4,92%	6.147,43	4.953,56
IBEX 35	13.309,30	-0,84%	14,78%	13.515,10	10.298,70
NIKKEI 225	37.120,33	-1,80%	-6,95%	42.426,77	31.156,12

