

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

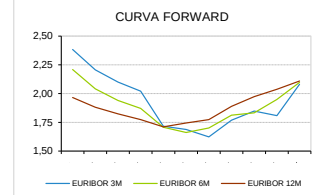
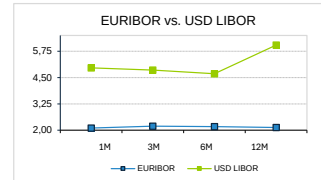
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

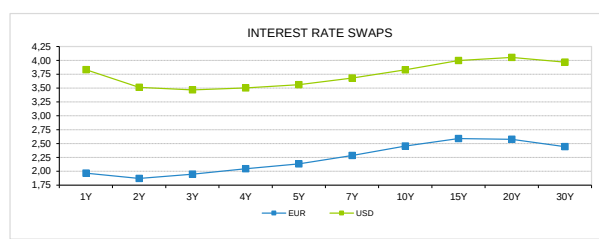
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,1010	-3	-27	1M	4,9602	0	-35	4,3755	0,1500
3M	2,1910	1	-20	3M	4,8537	0	-42	4,2514	0,1350
6M	2,1730	2	-23	6M	4,6821	-1	-45	4,1286	0,1000
12M	2,1280	2	-24	12M	6,0414	8	31	3,9566	0,1300

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	1,9664	-1	-34	1,7745	2,3429
2Y	1,8710	-3	-39	1,9380	2,4220
3Y	1,9480	-4	-37	2,0720	2,4920
4Y	2,0445	-4	-34	2,1770	2,5590
5Y	2,1328	-4	-32	2,2631	2,6128
7Y	2,2854	-4	-27	2,4097	2,6980
10Y	2,4549	-4	-22	2,5550	2,7700
15Y	2,5899	-3	-19	2,6470	2,7553
20Y	2,5779	-4	-19	2,6040	2,6560
30Y	2,4449	-4	-18	2,4570	2,4830

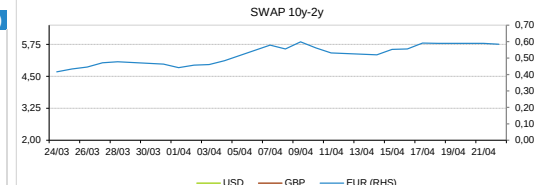
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,10
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8330	2	-23	3,1860	3,6020	4,0030
2Y	3,5133	4	-33	3,2760	3,6920	4,0540
3Y	3,4675	3	-32	3,3810	3,7915	4,0910
4Y	3,5022	3	-28	3,4760	3,8660	4,1280
5Y	3,5610	3	-23	3,5740	3,9220	4,1640
7Y	3,6818	2	-15	3,7200	4,0160	4,2350
10Y	3,8286	0	-7	3,8750	4,1260	4,2920
15Y	3,9980	0	1	4,0230	4,1860	4,2880
20Y	4,0532	0	5	4,0540	4,1600	4,2120
30Y	3,9665	-1	8	3,9540	3,9970	3,9940

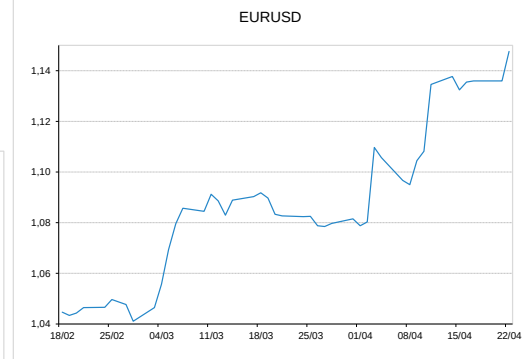
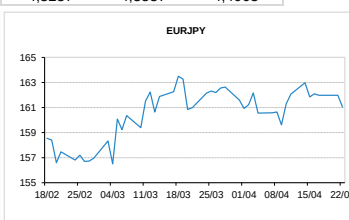


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,57	1,31	-4,04	OT 2Y	1,752	-0,03	-44,10
JETFUEL	680,00	3,25	-24,75	OT 5Y	2,259	-0,04	-37,00
DIESEL	638,00	6,25	-24,50	OT 10Y	3,020	-0,04	-26,60
COBRE	9.254,00	-15,00	-673,00	BUND 10Y	2,370	-2,58	-34,00
ZINCO	2.559,68	-6,12	-392,31	SCHATZ 2Y	2,049	-1,71	-43,20
OURO	3.423,07	8,41	400,92	T-NOTE 10Y	4,622	-1,48	1,90
TRIGO	553,25	1,00	-21,25	T-NOTE 2Y	3,988	2,80	-14,40
LICENÇA C02	64,24	-1,65	-7,21	GILT 10Y	4,952	-1,48	-12,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1476	1,02%	6,02%	1,1540	1,1605	1,1724
EUR/GBP	0,85858	0,02%	-2,56%	0,8632	0,8678	0,8768
EUR/JPY	161,05	0,58%	0,68%	161,04	161,04	161,03
EUR/CHF	0,9339	-0,26%	2,13%	0,9288	0,9242	0,9159
EUR/BRL	6,5892	0,13%	-5,51%	6,7612	6,9586	7,3319
EUR/PLN	4,2892	-0,46%	-2,63%	4,3237	4,3537	4,4063



FIXINGS CONTRA USD e EUR

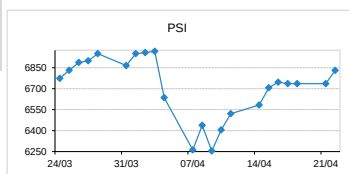
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1476	0,8586	161,05	0,9339	10,8840	7,4647	1,5847	1,79662	6,5892	11,8669
USD	0,8713	-	0,7475	140,715	0,8139	9,5190	6,5040	1,3829	1,5657	5,7550	10,3465

ACCIONISTA

TITULO	COTACÃO	1D %	YTD %
ALTRI	6,298	1,93	18,16
BCP	0,543	1,27	16,76
CORT. AMORIM	7,370	0,14	-8,45
CTT	7,250	1,83	34,26
EDP	3,320	1,68	7,41
EDP R	7,840	2,62	-21,91
GALP	13,545	0,44	-15,08
J MARTINS	21,900	4,58	18,70
MOTA ENGIL	3,302	1,54	13,32
NAVIGATOR	3,282	1,17	-8,58
NOS	3,720	-9,60	11,71
REN	2,890	1,76	26,75
SEMAPA	16,070	2,15	13,33
SONAE SGPS	1,050	1,35	14,88
IBERSOL	9,000	0,67	20,32

MAIORES GANHOS/PERDAS

Título	Variação %
J MARTINS	4,58
EDP R	2,62
SEMAPA	2,15
ALTRI	1,93
CTT	1,83
NOS	-9,60



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.830,25	1,40%	7,10%	7.026,93	6.194,45
CAC40	7.326,47	0,56%	-0,74%	8.259,19	6.763,76
ESTX 50 PR	4.961,45	0,53%	1,34%	5.568,19	4.473,94
XTRA DAX	21.293,53	0,41%	6,95%	23.476,01	17.024,82
S&P 500	5.262,90	2,03%	-10,52%	6.147,43	4.835,04
IBEX 35	13.010,60	0,72%	12,21%	13.515,10	10.298,70
NIKKEI 225	34.220,60	-0,17%	-14,22%	42.426,77	30.792,74

