

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

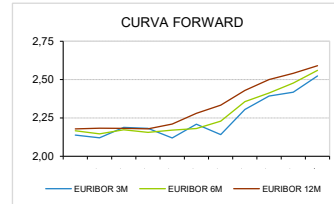
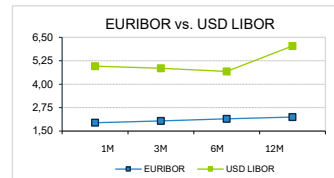
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

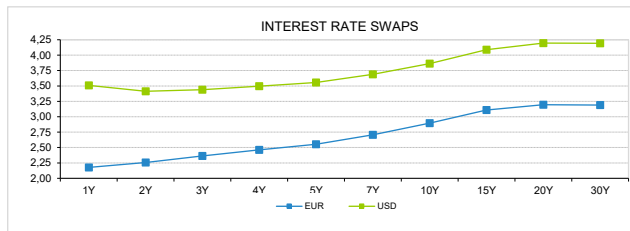
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9440	1	6	1M	4,9602	0	-35	3,7284	-0,0650
3M	2,0390	0	2	3M	4,8537	0	-42	3,7200	-0,0343
6M	2,1540	0	4	6M	4,6821	-1	-45	3,6416	0,0150
12M	2,2490	0	-1	12M	6,0414	8	31	3,5494	0,1000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1770	-1	0	2,3346	2,7790	3,0620
2Y	2,2557	-1	-1	2,4586	2,8523	3,1289
3Y	2,3625	-1	-1	2,5630	2,9220	3,1890
4Y	2,4630	-1	-1	2,6510	2,9880	3,2430
5Y	2,5518	-1	-1	2,7285	3,0482	3,2900
7Y	2,7059	0	-1	2,8690	3,1570	3,3750
10Y	2,8952	0	-2	3,0361	3,2840	3,4560
15Y	3,1093	1	-3	3,2145	3,3832	3,4852
20Y	3,1953	1	-3	3,2701	3,3845	3,4440
30Y	3,1893	1	-5	3,2360	3,3050	3,3320

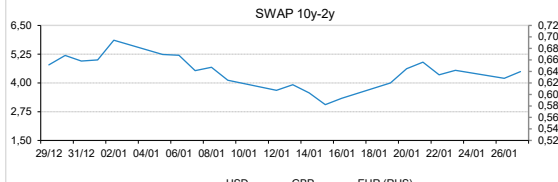
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



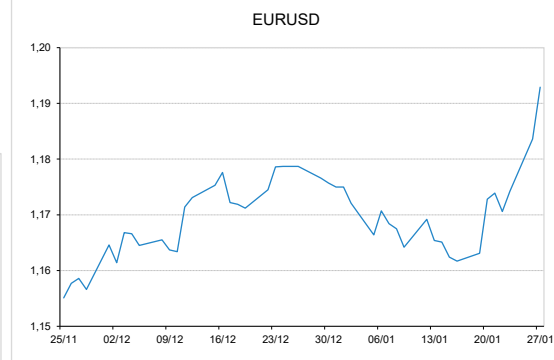
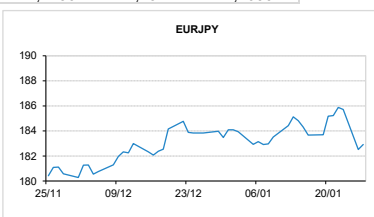
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5081	-1	8	3,3255	3,6730	4,0050
2Y	3,4136	-2	13	3,4080	3,7450	4,0700
3Y	3,4399	-2	14	3,4930	3,8280	4,1280
4Y	3,4955	-2	15	3,5700	3,9010	4,1850
5Y	3,5569	-1	15	3,6500	3,9660	4,2390
7Y	3,6892	-1	14	3,7910	4,0830	4,3380
10Y	3,8631	0	12	3,9650	4,2350	4,4510
15Y	4,0894	1	9	4,1715	4,3660	4,5160
20Y	4,1960	1	7	4,2520	4,3900	4,4890
30Y	4,1916	2	7	4,2200	4,2940	4,3340



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,85	1,26	6,61	OT 2Y	2,128	0,00	2,90
JETFUEL	734,75	0,75	16,50	OT 5Y	2,628	0,00	12,80
DIESEL	688,50	3,75	43,25	OT 10Y	3,226	0,00	7,40
COBRE	13.183,00	84,00	1.036,50	BUND 10Y	2,769	0,60	-4,30
ZINCO	3.329,47	87,54	242,83	SCHATZ 2Y	2,454	-0,99	-5,10
OURO	5.088,00	79,30	755,65	T-NOTE 10Y	4,521	0,37	9,20
TRIGO	522,00	-0,50	3,00	T-NOTE 2Y	3,822	-1,20	11,60
LICENÇA C02	88,16	1,03	0,15	GILT 10Y	5,169	4,78	0,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1929	0,79%	1,39%	1,1980	1,2029	1,2116
EUR/GBP	0,8683	-0,09%	0,50%	0,8721	0,8757	0,8827
EUR/JPY	182,92	-0,22%	0,57%	182,91	182,91	182,90
EUR/CHF	0,9183	0,50%	1,15%	0,9133	0,9084	0,8986
EUR/BRL	6,2474	0,47%	4,96%	6,4078	6,5713	6,8715
EUR/PLN	4,1970	0,26%	0,74%	4,2150	4,2314	4,2633


FIXINGS CONTRA USD e EUR

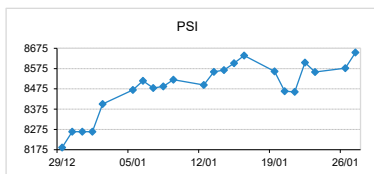
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1929	0,8683	182,92	0,9183	10,5625	7,4672	1,6290	1,71658	6,2474	11,5152
USD	0,8367	-	0,7272	153,26	0,7679	8,8361	6,2477	1,3610	1,4355	5,2227	9,6450

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,465	-0,78	-0,78
BCP	0,920	1,93	2,70
CORT. AMORIM	6,750	-1,03	2,12
CTT	6,850	1,18	-7,81
EDP	4,330	1,19	10,60
EDP R	12,950	0,94	7,56
GALP	15,910	1,31	8,75
IBERSOL	10,700	1,90	8,08
J MARTINS	20,400	0,79	0,69
MOTA ENGIL	4,440	0,86	-10,27
NAVIGATOR	3,222	-0,56	2,61
NOS	4,330	-0,46	7,85
REN	3,375	0,90	4,98
SEMAPA	21,850	0,00	4,55
SONAE SGPS	1,764	0,46	9,43
TEIX. DUARTE	0,496	0,20	-22,01

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	1,93
IBERSOL	1,90
GALP	1,31
EDP	1,19
CTT	1,18
NOS	-0,46
NAVIGATOR	-0,56
ALTRI	-0,78
CORT. AMORI	-1,03



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.654,25	0,90%	4,73%	8.639,05	6.194,45
CAC40	8.152,82	0,27%	0,04%	8.396,72	6.763,76
ESTX 50 PR	5.994,59	0,62%	3,51%	6.053,68	4.540,22
XTRA DAX	24.894,44	-0,15%	1,65%	25.507,79	18.489,91
S&P 500	6.988,13	0,54%	2,08%	6.986,33	4.835,04
IBEX 35	17.804,10	0,70%	2,87%	17.833,50	11.583,00
NIKKEI 225	53.333,54	0,85%	5,95%	54.487,32	30.792,74

