

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

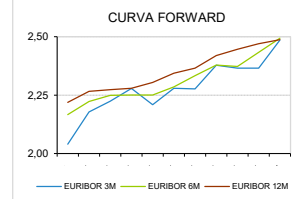
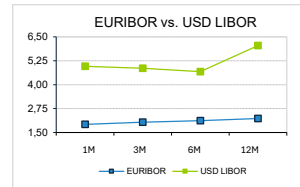
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

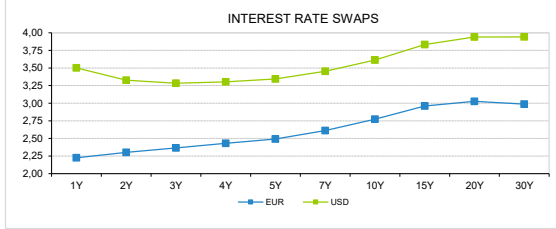
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9250	-1	-3	1M	4,9602	0	-35	3,6551	-0,1200
3M	2,0350	1	1	3M	4,8537	0	-42	3,5830	-0,0350
6M	2,1200	-1	-4	6M	4,6821	-1	-45	3,5170	0,0350
12M	2,2320	0	1	12M	6,0414	8	31	3,4375	0,1625

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,2250	4	4	2,3667	2,6313	2,8795
2Y	2,3011	7	4	2,4266	2,6930	2,9370
3Y	2,3660	6	1	2,4940	2,7520	2,9960
4Y	2,4310	7	-3	2,5550	2,8128	3,0500
5Y	2,4913	6	-6	2,6174	2,8680	3,0975
7Y	2,6110	5	-9	2,7340	2,9740	3,1780
10Y	2,7738	4	-13	2,8876	3,0930	3,2520
15Y	2,9609	2	-16	3,0460	3,1820	3,2696
20Y	3,0269	1	-19	3,0857	3,1711	3,2160
30Y	2,9879	-2	-22	3,0220	3,0640	3,0760

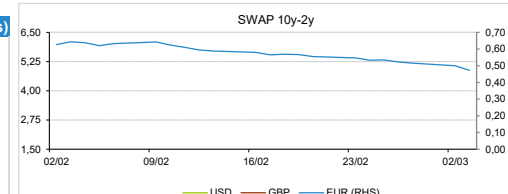
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5011	2	-1	3,1330	3,3640	3,6890
2Y	3,3267	2	-9	3,1620	3,4450	3,7620
3Y	3,2840	1	-16	3,2270	3,5240	3,8230
4Y	3,3026	1	-20	3,2990	3,5980	3,8840
5Y	3,3438	0	-23	3,3720	3,6640	3,9400
7Y	3,4532	0	-26	3,5070	3,7850	4,0400
10Y	3,6128	-1	-28	3,6820	3,9410	4,1610
15Y	3,8327	-1	-29	3,8940	4,0840	4,2390
20Y	3,9404	-1	-29	3,9820	4,1140	4,2150
30Y	3,9417	-2	-29	3,9590	4,0310	4,0750

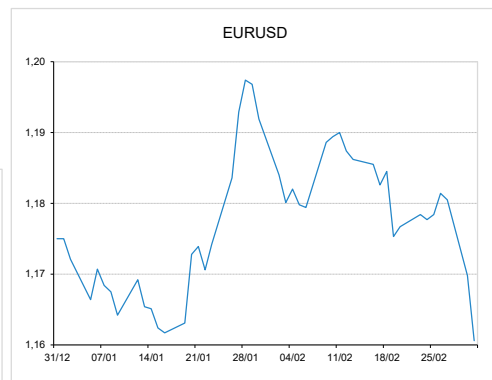
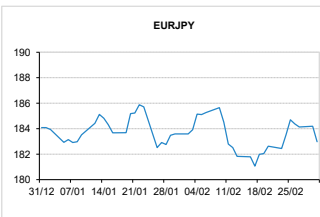
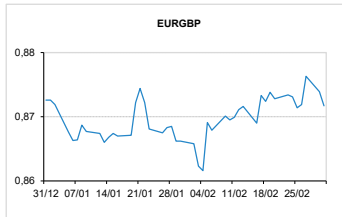


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	83,61	5,87	16,93	OT 2Y	2,221	0,10	11,00
JETFUEL	996,25	165,25	247,75	OT 5Y	2,595	0,09	-0,20
DIESEL	886,75	124,25	195,75	OT 10Y	3,160	0,09	-4,10
COBRE	13.084,50	-235,50	216,50	BUND 10Y	2,668	7,06	-7,30
ZINCO	3.306,40	-3,26	-25,01	SCHATZ 2Y	2,518	8,39	9,60
OURO	5.127,47	-179,30	198,25	T-NOTE 2Y	4,390	1,81	-14,60
TRIGO	570,75	-6,50	33,00	T-NOTE 10Y	3,724	3,18	-1,40
LICENÇA C02	73,60	3,03	-9,51	GILT 10Y	5,092	20,05	-10,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1606	-0,79%	-1,65%	1,1657	1,1706	1,1782
EUR/GBP	0,8717	0,25%	-1,08%	0,8755	0,8791	0,8856
EUR/JPY	182,98	0,66%	0,51%	182,97	182,97	182,96
EUR/CHF	0,9074	0,41%	1,01%	0,9023	0,8972	0,8876
EUR/BRL	6,1323	-1,40%	0,92%	6,2931	6,4543	6,7330
EUR/PLN	4,2957	-1,46%	-1,82%	4,3164	4,3362	4,3707



FIXINGS CONTRA USD e EUR

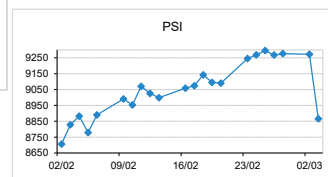
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1606	0,8717	182,98	0,9074	10,7753	7,4718	1,5850	1,65159	6,1323	11,2679
USD	0,8640	-	0,752	157,79	0,7849	9,3137	6,4553	1,3705	1,4300	5,3121	9,7376

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,590	-2,23	2,11
BCP	0,822	-5,13	-8,41
CORT. AMORIM	6,460	-3,87	-2,27
CTT	6,800	-3,95	-8,48
EDP	4,254	-6,73	8,25
EDP R	12,570	-7,62	3,65
GALP	19,435	-0,79	32,54
IBERSOL	10,700	-2,23	10,61
J MARTINS	21,380	-2,90	5,82
MOTA ENGIL	4,630	-9,26	-6,10
NAVIGATOR	3,320	-0,66	5,48
NOS	5,000	-1,76	24,78
REN	3,700	-4,03	14,77
SEMAPA	22,050	-4,35	5,26
SONAE SGPS	1,908	-3,83	18,36
TEIX. DUARTE	0,476	-6,13	-25,31

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	-5,13
TEIX. DUARTE	-6,13
EDP	-6,73
EDP R	-7,62
MOTA ENGIL	-9,26



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	8.878,86	-4,39%	7,28%	9.329,12	6.194,45
CAC40	8.103,84	-3,42%	-0,52%	8.642,23	6.763,76
ESTX 50 PR	5.771,73	-3,56%	-0,30%	6.199,78	4.540,22
XTRA DAX	23.790,65	-3,64%	-3,06%	25.507,79	18.489,91
S&P 500	6.776,06	-1,55%	-1,03%	7.002,28	4.835,04
IBEX 35	16.949,10	-5,40%	-2,29%	18.573,80	11.583,00
NIKKEI 225	56.279,05	-3,06%	11,80%	59.332,43	30.792,74

