

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

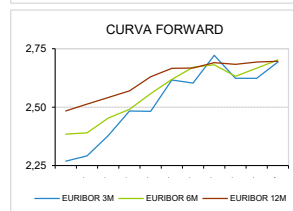
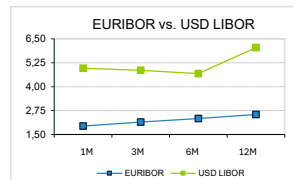
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

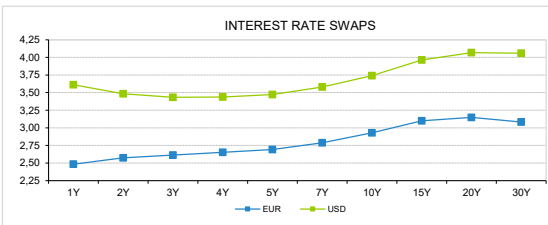
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9420	-2	1	1M	4,9602	0	-35	3,7318	-0,0475
3M	2,1480	-1	14	3M	4,8537	0	-42	3,7343	0,0175
6M	2,3330	2	17	6M	4,6821	-1	-45	3,7896	0,0600
12M	2,5470	1	33	12M	6,0414	8	31	3,8950	0,2050

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4835	0	32	2,6663	2,7657	2,9895
2Y	2,5750	-1	39	2,6795	2,8116	3,0460
3Y	2,6141	-2	35	2,7110	2,8710	3,1080
4Y	2,6520	-2	31	2,7450	2,9260	3,1580
5Y	2,6910	-3	27	2,7918	2,9820	3,1997
7Y	2,7869	-3	22	2,8930	3,0810	3,2810
10Y	2,9285	-3	18	3,0253	3,1990	3,3520
15Y	3,1006	-3	13	3,1696	3,2760	3,3520
20Y	3,1485	-2	9	3,1892	3,2470	3,2810
30Y	3,0813	-1	3	3,1000	3,1180	3,1190

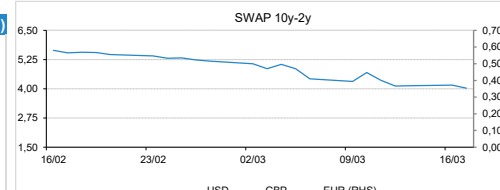
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	4,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6116	-1	18	3,3540	3,4440	3,8170
2Y	3,4831	-2	23	3,3405	3,5250	3,8900
3Y	3,4337	-3	19	3,3740	3,6190	3,9510
4Y	3,4375	-3	15	3,4300	3,7010	4,0090
5Y	3,4716	-3	13	3,5020	3,7710	4,0630
7Y	3,5800	-3	11	3,6370	3,8940	4,1690
10Y	3,7410	-2	9	3,8090	4,0575	4,2885
15Y	3,9640	-1	9	4,0190	4,1960	4,3560
20Y	4,0679	-1	8	4,1000	4,2220	4,3290
30Y	4,0601	0	7	4,0690	4,1320	4,1780

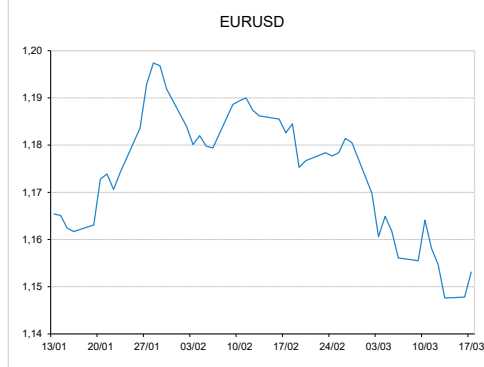
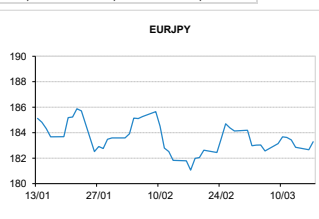
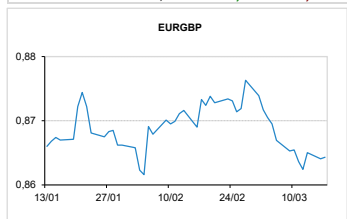


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	102,20	1,99	35,33	OT 2Y	2,444	-0,02	36,60
JETFUEL	1,688,50	62,50	927,25	OT 5Y	2,772	-0,05	25,10
DIESEL	1,248,00	13,75	556,75	OT 10Y	3,321	-0,06	20,30
COBRE	12,918,50	75,00	5,00	BUND 10Y	2,904	-3,53	16,50
ZINCO	3,246,75	-27,42	-37,82	SCHATZ 2Y	2,763	-1,99	35,10
OURO	5,002,97	11,59	137,63	T-NOTE 2Y	4,490	-2,01	11,80
TRIGO	590,75	-6,50	48,25	T-NOTE 10Y	3,884	-1,80	28,10
LICENÇA C02	66,64	-2,36	-3,44	GILT 10Y	5,326	-9,77	26,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1531	0,46%	-2,49%	1,1583	1,1626	1,1696
EUR/GBP	0,8643	-0,03%	1,04%	0,8683	0,8718	0,8788
EUR/JPY	183,29	-0,34%	-1,22%	183,28	183,28	183,26
EUR/CHF	0,9050	0,14%	0,88%	0,8997	0,8945	0,8842
EUR/BRL	5,9944	0,40%	3,46%	6,1505	6,3093	6,5986
EUR/PLN	4,2592	0,20%	-0,99%	4,2792	4,2980	4,3359



FIXINGS CONTRA USD e EUR

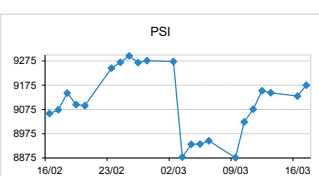
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1531	0,8643	183,29	0,9050	10,7109	7,4726	1,5792	1,62289	5,9944	11,0587
USD	0,8669	-	0,7491	158,89	0,7860	9,2695	6,4779	1,3699	1,4079	5,1983	9,5977

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,565	-2,04	1,44
BCP	0,796	0,15	-11,20
CORT. AMORIM	6,330	-0,63	-4,24
CTT	6,700	-1,33	-9,83
EDP	4,448	1,58	13,61
EDP R	13,640	2,02	13,29
GALP	21,180	2,32	44,77
IBERSOL	10,800	-0,46	9,09
J MARTINS	21,880	-2,58	8,00
MOTA ENGIL	4,414	1,05	-10,79
NAVIGATOR	3,282	0,43	4,52
NOS	5,410	0,74	34,74
REN	3,865	0,26	20,22
SEMAPA	21,550	0,00	3,11
SONAE SGPS	1,970	-0,30	22,21
TEIX. DUARTE	0,439	0,00	-30,97

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	2,32
EDP R	2,02
EDP	1,58
MOTA ENGIL	1,05
NOS	0,74
IBERSOL	-0,46
CORT. AMORIM	-0,63
CTT	-1,33
ALTRI	-2,04
J MARTINS	-2,58



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	9.175,24	0,50%	11,03%	9.329,12	6.194,45
CAC40	7.974,49	0,49%	-2,15%	8.642,23	6.763,76
ESTX 50 PR	5.769,25	0,53%	-0,38%	6.199,78	4.540,22
XTRA DAX	23.730,92	0,71%	-3,10%	25.507,79	18.489,91
S&P 500	6.723,67	0,38%	-1,76%	7.002,28	4.835,04
IBEX 35	17.247,10	0,92%	-0,35%	18.573,80	11.583,00
NIKKEI 225	53.700,39	-0,09%	6,68%	59.332,43	30.792,74

