

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

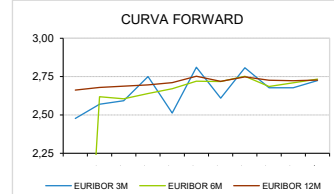
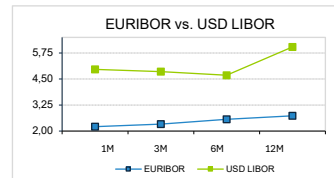
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

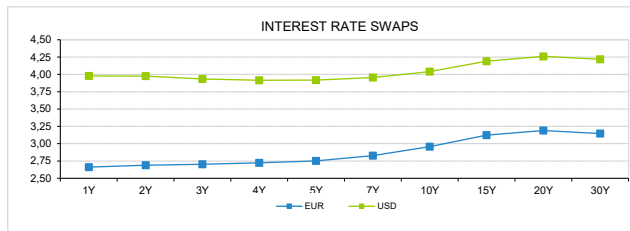
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2110	2	22	1M	4,9602	0	-35	3,7409	-0,1200
3M	2,3350	2	6	3M	4,8537	0	-42	3,7688	-0,0275
6M	2,5650	1	3	6M	4,6821	-1	-45	3,8370	0,0625
12M	2,7330	1	-5	12M	6,0414	8	31	3,9612	0,2025

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6622	-1	-9	2,7186	2,7890	2,9840
2Y	2,6900	-1	-11	2,7232	2,8322	3,0383
3Y	2,7022	0	-9	2,7440	2,8810	3,0910
4Y	2,7235	0	-8	2,7760	2,9330	3,1420
5Y	2,7521	1	-7	2,8164	2,9835	3,1901
7Y	2,8285	2	-7	2,9030	3,0790	3,2710
10Y	2,9559	2	-7	3,0340	3,1980	3,3549
15Y	3,1240	3	-6	3,1853	3,2976	3,3864
20Y	3,1900	3	-4	3,2280	3,2929	3,3379
30Y	3,1459	4	-2	3,1612	3,1830	3,1900

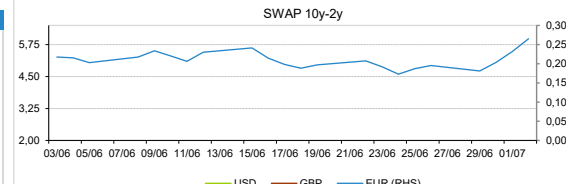
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,35
Índia	3,00



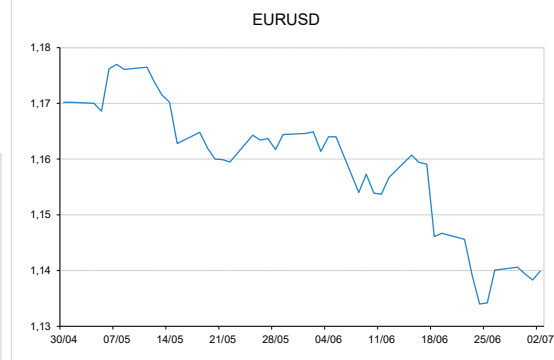
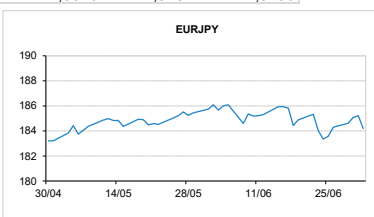
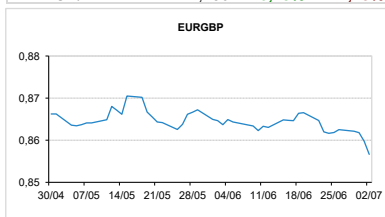
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9784	-5	13	3,9710	3,8530	4,0180
2Y	3,9763	-6	7	3,9100	3,8870	4,0590
3Y	3,9343	-5	4	3,8910	3,9290	4,1030
4Y	3,9153	-4	3	3,8990	3,9700	4,1470
5Y	3,9173	-3	2	3,9210	4,0120	4,1900
7Y	3,9544	-2	1	3,9790	4,0950	4,2740
10Y	4,0403	-2	-1	4,0830	4,2140	4,3700
15Y	4,1892	-1	-2	4,2250	4,3210	4,4290
20Y	4,2604	-1	-2	4,2780	4,3310	4,3925
30Y	4,2175	-1	-3	4,2140	4,2210	4,2310



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	70,48	-1,09	-23,01	OT 2Y	2,504	-0,02	-8,80
JETFUEL	975,00	-3,50	-204,50	OT 5Y	2,789	0,01	-4,90
DIESEL	943,75	-2,00	-167,50	OT 10Y	3,290	0,02	-4,50
COBRE	13.330,50	-76,50	-533,50	BUND 10Y	2,860	2,10	-8,50
ZINCO	3.517,52	-58,91	-56,53	SCHATZ 2Y	2,853	-1,75	-13,50
OURO	4.127,23	96,58	-361,63	T-NOTE 10Y	4,765	-1,87	-0,40
TRIGO	603,50	3,50	-12,75	T-NOTE 2Y	4,358	-4,85	4,70
LICENÇA C02	79,30	-0,24	-0,20	GILT 10Y	5,438	1,54	-10,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1399	0,14%	-2,15%	1,1442	1,1489	1,1585
EUR/GBP	0,85665	0,36%	0,93%	0,85991	0,86329	0,87009
EUR/JPY	184,190	0,55%	1,03%	184,183	184,177	184,165
EUR/CHF	0,9183	0,31%	-0,28%	0,9125	0,9067	0,8956
EUR/BRL	5,9538	-0,50%	-2,22%	6,1079	6,2491	6,5534
EUR/PLN	4,2861	0,18%	-1,18%	4,3026	4,3187	4,3496


FIXINGS CONTRA USD e EUR

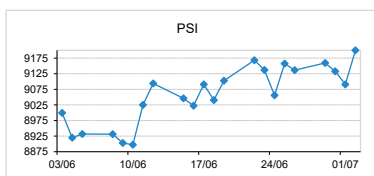
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1399	0,8567	184,19	0,9183	11,0557	7,4748	1,6232	1,6516	5,9538	11,2572
USD	0,8739	-	0,7478	161,03	0,8024	9,6566	6,5317	1,4183	1,4425	5,1960	9,8376

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,715	0,86	4,78
BOP	1,058	1,39	18,05
CURT. AMORIM	6,550	2,34	-0,91
CTT	6,110	2,52	-17,77
EDP	4,552	1,09	16,27
EDP R	14,060	-1,06	16,78
GALP	18,715	0,54	27,92
IBERSOL	9,810	0,31	-0,91
J MARTINS	16,830	0,72	-16,93
MOTA ENGL	4,732	2,25	-4,37
NAVIGATOR	3,254	1,75	3,63
NOS	5,025	2,76	27,61
REN	3,720	0,95	15,71
SEMAPA	20,800	2,72	-0,48
SONAE SGPS	2,080	3,23	29,03
TEIX. DUARTE	0,527	1,35	-17,14

MAIORES GANHOS/PERDAS

Título	Varição %
SONAE SGPS	3,23
NOS	2,76
SEMAPA	2,72
CTT	2,52
CURT. AMORI	2,34
EDP R	-1,06



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.199,84	1,20%	11,33%	9.516,43	7.590,90
CAC40	8.474,86	1,65%	3,99%	8.642,23	7.505,27
ESTX 50 PR	6.360,47	1,24%	9,83%	6.393,83	5.154,83
XTRA DAX	25.580,88	2,16%	4,45%	25.655,82	21.863,81
S&P 500	7.485,69	0,03%	9,35%	7.620,90	6.188,29
IBEX 35	19.671,80	1,37%	13,66%	19.799,50	13.855,50
NIKKEI 225	68.733,15	-2,47%	36,54%	72.831,73	39.288,90

