

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

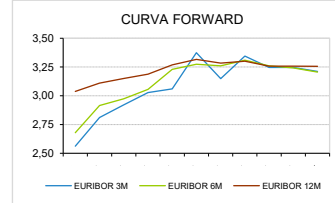
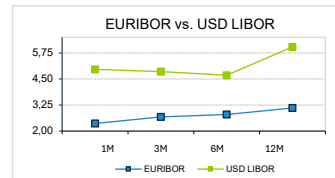
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

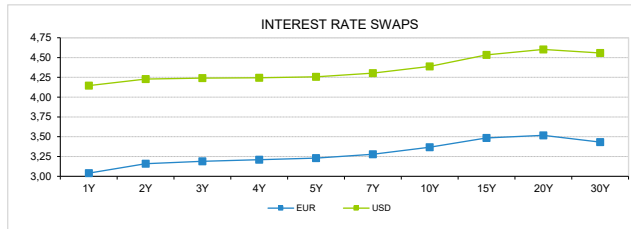
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,3640	4	12	1M	4,9602	0	-35	3,7500	-0,0800
3M	2,6790	2	18	3M	4,8537	0	-42	3,8088	-0,0472
6M	2,7940	1	7	6M	4,6821	-1	-45	3,9467	0,0900
12M	3,1080	0	18	12M	6,0414	8	31	4,1985	0,2350

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,0400	-1	17	3,2810	3,2705	3,3730
2Y	3,1587	-1	23	3,2678	3,2930	3,4113
3Y	3,1900	-1	25	3,2685	3,3190	3,4520
4Y	3,2094	-1	26	3,2802	3,3506	3,4910
5Y	3,2297	-1	26	3,2970	3,3857	3,5290
7Y	3,2780	-1	24	3,3493	3,4560	3,5895
10Y	3,3680	-1	22	3,4375	3,5405	3,6470
15Y	3,4848	-1	20	3,5365	3,6002	3,6504
20Y	3,5177	-1	18	3,5478	3,5721	3,5834
30Y	3,4325	-1	16	3,4390	3,4283	3,4071

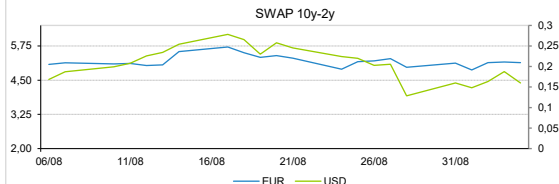
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



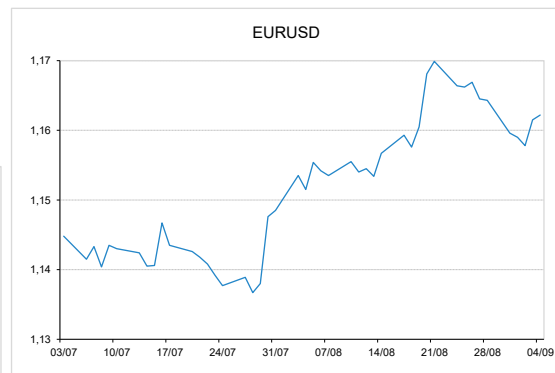
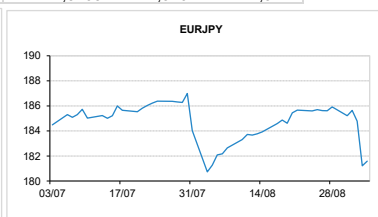
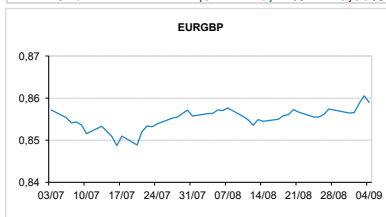
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1455	2	12	4,3050	4,2600	4,3880
2Y	4,2289	2	18	4,2850	4,2880	4,4290
3Y	4,2402	2	20	4,2770	4,3200	4,4680
4Y	4,2444	1	21	4,2860	4,3560	4,5110
5Y	4,2568	1	21	4,3050	4,3910	4,5510
7Y	4,3023	0	20	4,3570	4,4670	4,6280
10Y	4,3887	-1	18	4,4520	4,5760	4,7250
15Y	4,5339	-1	15	4,5900	4,6890	4,7800
20Y	4,6026	-2	14	4,6360	4,6890	4,7450
30Y	4,5570	-2	13	4,5720	4,5790	4,5820



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	95,39	-0,13	17,46	OT 2Y	2,938	-0,01	23,00
JETFUEL	1.457,25	-21,75	210,00	OT 5Y	3,207	-0,01	24,00
DIESEL	1.466,50	-7,00	240,00	OT 10Y	3,664	-0,01	21,60
COBRE	14.362,00	118,00	463,50	BUND 10Y	3,352	-1,16	23,00
ZINCO	4.010,62	69,55	352,98	SCHATZ 2Y	3,294	-1,77	18,60
OURO	4.444,82	-28,10	366,83	T-NOTE 10Y	5,030	1,34	13,30
TRIGO	740,00	-14,25	82,75	T-NOTE 2Y	4,627	2,24	17,00
LICENÇA C02	83,98	0,45	2,64	GILT 10Y	5,841	-2,92	24,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1622	0,06%	0,93%	1,1663	1,1704	1,1786
EUR/GBP	0,85898	0,18%	-0,30%	0,86187	0,86494	0,87142
EUR/JPY	181,590	-0,21%	-0,18%	181,584	181,577	181,565
EUR/CHF	0,9405	-0,20%	-0,82%	0,9342	0,9276	0,9142
EUR/BRL	5,9522	-0,23%	-0,65%	6,0864	6,2130	6,4932
EUR/PLN	4,3121	0,21%	-0,36%	4,3265	4,3407	4,3722


FIXINGS CONTRA USD e EUR

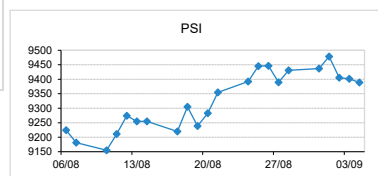
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1622	0,8590	181,59	0,9405	11,1132	7,4744	1,6076	1,61182	5,9522	10,8049
USD	0,8609	-	0,7399	156,133	0,8102	9,5712	6,4347	1,3843	1,3883	5,1188	9,3036

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,685	0,21	4,11
BGP	1,149	-0,09	28,15
CORT. AMORIM	7,050	0,43	6,66
CTT	6,490	-1,37	-12,65
EDP	4,649	0,35	18,75
EDP R	13,140	-0,45	9,14
GALP	20,520	-2,29	40,26
IBERSOL	10,220	0,20	3,23
J MARTINS	18,230	1,22	-10,02
MOTA ENGIL	4,776	0,08	-3,48
NAVIGATOR	3,252	0,31	3,57
NOS	4,936	-0,44	25,35
REN	3,505	0,29	9,02
SEMAPA	20,850	0,48	-0,24
SONAE SGPS	2,025	0,50	25,62
TEIX. DUARTE	0,482	-0,21	-24,21

MAIORES GANHOS/PERDAS

Título	Variação %
J MARTINS	1,22
SONAE SGPS	0,50
SEMAPA	0,48
CORT. AMORI	0,43
EDP	0,35
TEIX. DUARTE	-0,21
NOS	-0,44
EDP R	-0,45
CTT	-1,37
GALP	-2,29



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.388,77	-0,14%	13,62%	9.550,72	7.639,48
CAC40	8.278,77	-0,09%	1,59%	8.755,03	7.505,27
ESTX 50 PR	6.392,93	0,16%	10,39%	6.577,20	5.301,18
XTRA DAX	26.046,40	0,17%	6,35%	26.618,74	21.863,81
S&P 500	7.709,86	-0,49%	12,63%	7.816,70	6.316,91
IBEX 35	20.050,70	0,25%	15,85%	20.356,50	14.723,70
NIKKEI 225	65.020,94	1,26%	29,16%	72.831,73	42.783,54

