

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

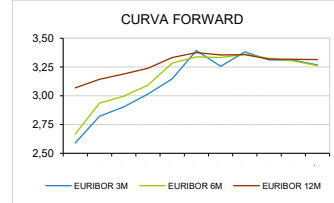
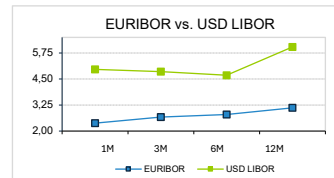
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

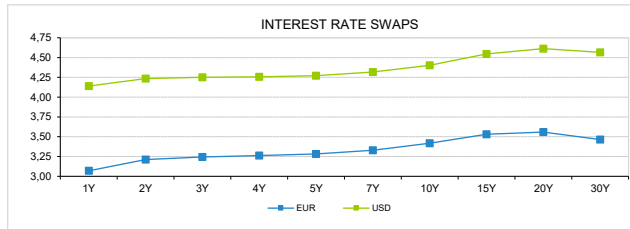
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,3800	2	18	1M	4,9602	0	-35	3,7487	-0,0850
3M	2,6690	-1	20	3M	4,8537	0	-42	3,8126	-0,0165
6M	2,7970	0	11	6M	4,6821	-1	-45	3,9610	0,0900
12M	3,1160	1	22	12M	6,0414	8	31	4,2124	0,2300

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,0696	3	20	3,3555	3,3225	3,4250
2Y	3,2110	5	25	3,3361	3,3432	3,4607
3Y	3,2444	5	27	3,3310	3,3700	3,5023
4Y	3,2630	5	27	3,3390	3,4000	3,5430
5Y	3,2820	5	28	3,3551	3,4360	3,5781
7Y	3,3290	6	27	3,4060	3,5050	3,6350
10Y	3,4181	6	25	3,4900	3,5865	3,6901
15Y	3,5307	5	23	3,5840	3,6420	3,6867
20Y	3,5588	4	21	3,5900	3,6089	3,6169
30Y	3,4650	4	19	3,4720	3,4550	3,4293

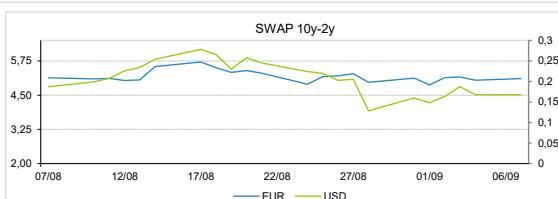
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



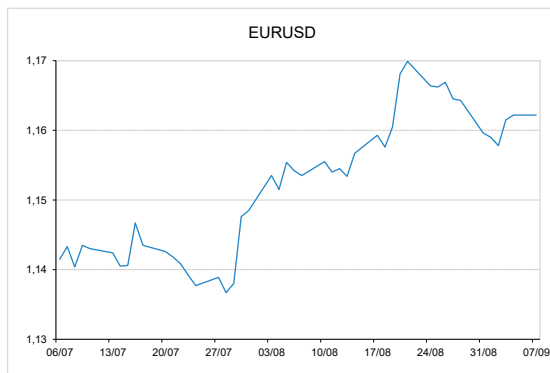
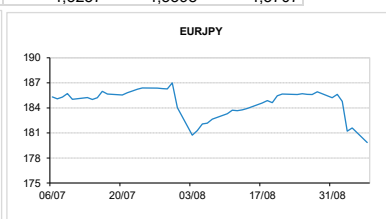
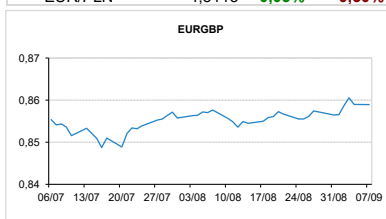
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1398	2	11	4,3280	4,2820	4,4060
2Y	4,2341	3	18	4,3130	4,3130	4,4425
3Y	4,2505	3	21	4,3030	4,3430	4,4860
4Y	4,2571	3	22	4,3130	4,3750	4,5330
5Y	4,2715	2	22	4,3300	4,4120	4,5700
7Y	4,3166	2	21	4,3810	4,4880	4,6490
10Y	4,4019	1	19	4,4750	4,5960	4,7390
15Y	4,5453	0	16	4,6070	4,7030	4,7920
20Y	4,6128	-1	15	4,6520	4,7010	4,7510
30Y	4,5655	-1	13	4,5830	4,5880	4,5890



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	97,62	1,34	15,97	OT 2Y	2,991	0,06	25,70
JETFUEL	1.421,75	-35,50	225,00	OT 5Y	3,260	0,05	26,30
DIESEL	1.434,25	-32,25	276,25	OT 10Y	3,716	0,05	24,00
COBRE	14.378,50	82,00	349,00	BUND 10Y	3,395	4,32	25,70
ZINCO	4.069,89	59,27	380,51	SCHATZ 2Y	3,350	5,56	22,40
OURO	4.412,30	-17,68	70,74	T-NOTE 10Y	5,057	1,73	11,30
TRIGO	734,00	-20,25	76,75	T-NOTE 2Y	4,648	0,41	12,60
LICENÇA C02	85,00	0,82	1,71	GILT 10Y	5,889	4,53	23,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1622	0,00%	0,75%	1,1662	1,1703	1,1782
EUR/GBP	0,85894	0,00%	-0,15%	0,86182	0,86489	0,87129
EUR/JPY	179,850	0,97%	1,55%	179,844	179,837	179,825
EUR/CHF	0,9409	-0,04%	-0,78%	0,9345	0,9279	0,9142
EUR/BRL	5,9567	-0,30%	-0,72%	6,0907	6,2170	6,4959
EUR/PLN	4,3113	0,03%	-0,30%	4,3257	4,3398	4,3707


FIXINGS CONTRA USD e EUR

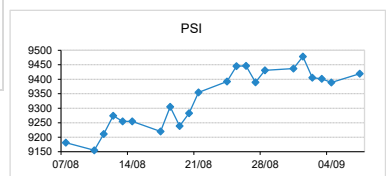
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1622	0,8589	179,85	0,9409	11,1551	7,4744	1,6060	1,6109	5,9567	10,7758
USD	0,8598	-	0,7384	154,313	0,8090	9,5923	6,4267	1,3808	1,3852	5,1284	9,2699

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,660	-0,53	3,56
BCP	1,158	0,78	29,16
CORP. AMORIM	6,990	-0,85	5,75
CTT	6,390	-1,54	-14,00
EDP	4,690	0,88	19,80
EDP R	13,420	2,13	11,46
GALP	20,720	0,97	41,63
IBERSOL	9,990	-2,25	0,91
J MARTINS	18,110	-0,66	-10,61
MOTA ENGL	4,814	0,80	-2,71
NAVIGATOR	3,222	-0,92	2,61
NOS	4,906	-0,61	24,59
REN	3,490	-0,43	8,55
SEMAPA	20,600	-1,20	-1,44
SONAE SGPS	2,025	0,00	25,62
TEIX. DUARTE	0,479	-0,62	-24,69

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	2,13
GALP	0,97
EDP	0,88
MOTA ENGL	0,80
BCP	0,78
CORP. AMORI	-0,85
NAVIGATOR	-0,92
SEMAPA	-1,20
CTT	-1,54
IBERSOL	-2,25



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.419,13	0,32%	13,98%	9.550,72	7.639,48
CAC40	8.306,15	0,33%	1,92%	8.755,03	7.505,27
ESTX 50 PR	6.403,99	0,17%	10,58%	6.577,20	5.324,66
XTRA DAX	26.006,53	-0,15%	6,19%	26.618,74	21.863,81
S&P 500	7.718,60	-0,38%	12,75%	7.816,70	6.316,91
IBEX 35	20.021,80	-0,14%	15,68%	20.356,50	14.871,70
NIKKEI 225	66.399,84	2,12%	31,90%	72.831,73	43.343,58

