

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

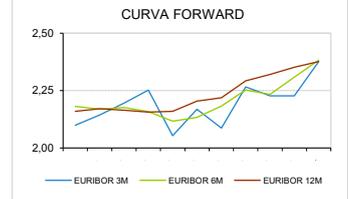
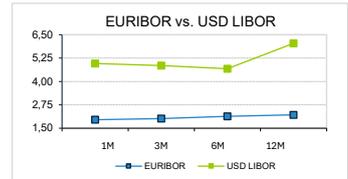
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

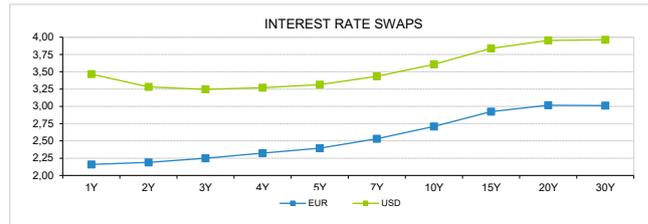
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9540	3	2	1M	4,9602	0	-35	3,6915	-0,0650
3M	2,0130	0	-3	3M	4,8537	0	-42	3,5865	-0,0122
6M	2,1340	-1	-2	6M	4,6821	-1	-45	3,5181	0,0300
12M	2,2170	1	-3	12M	6,0414	8	31	3,4352	0,0800

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1596	0	-3	2,2190	2,5525	2,8360
2Y	2,1885	0	-8	2,2970	2,6225	2,8999
3Y	2,2501	-1	-12	2,3810	2,6930	2,9600
4Y	2,3233	-1	-15	2,4570	2,7579	3,0150
5Y	2,3944	-1	-16	2,5292	2,8210	3,0662
7Y	2,5298	-1	-18	2,6610	2,9310	3,1560
10Y	2,7088	-1	-18	2,8293	3,0657	3,2488
15Y	2,9240	-2	-18	3,0156	3,1809	3,2907
20Y	3,0160	-2	-17	3,0797	3,1903	3,2553
30Y	3,0123	-2	-16	3,0490	3,1117	3,1406

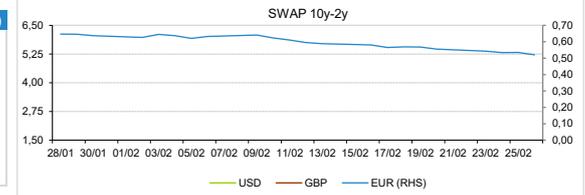
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4670	-1	-6	3,0810	3,3410	3,6960
2Y	3,2817	-2	-15	3,1260	3,4210	3,7750
3Y	3,2462	-3	-21	3,1960	3,5090	3,8390
4Y	3,2696	-3	-24	3,2690	3,5910	3,9020
5Y	3,3147	-3	-25	3,3480	3,6620	3,9600
7Y	3,4333	-3	-26	3,4950	3,7910	4,0660
10Y	3,6080	-3	-25	3,6810	3,9550	4,1880
15Y	3,8392	-2	-24	3,9020	4,1010	4,2650
20Y	3,9539	-2	-23	3,9940	4,1360	4,2480
30Y	3,9629	-2	-21	3,9790	4,0580	4,1100

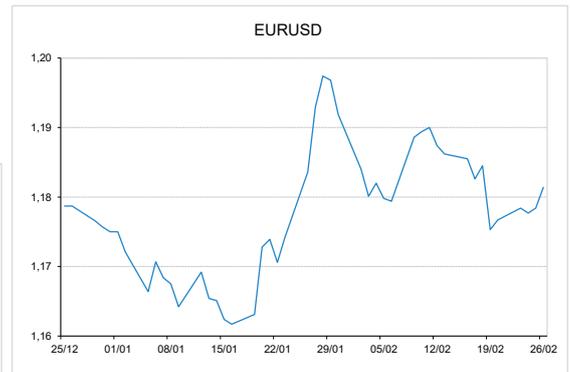
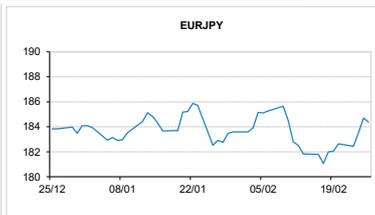
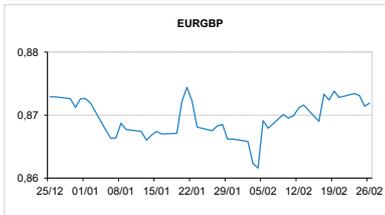


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	71,90	1,05	7,13	OT 2Y	2,062	-0,02	-6,70
JETFUEL	798,25	-1,75	64,25	OT 5Y	2,460	-0,02	-16,90
DIESEL	739,00	-2,75	54,25	OT 10Y	3,037	-0,01	-18,90
COBRE	13.349,50	156,00	207,50	BUND 10Y	2,580	-1,76	-18,60
ZINCO	3.372,86	10,54	117,67	SCHATZ 2Y	2,392	-0,49	-6,40
OURO	5.178,66	13,88	169,96	T-NOTE 10Y	4,336	-2,52	-18,50
TRIGO	573,25	3,50	40,50	T-NOTE 2Y	3,734	-1,79	-8,00
LICENÇA C02	71,00	-1,58	-16,13	GILT 10Y	4,863	-5,86	-31,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1814	0,25%	-0,19%	1,1866	1,1914	1,1996
EUR/GBP	0,8719	-0,06%	-0,50%	0,8755	0,8787	0,8849
EUR/JPY	184,37	0,18%	-1,00%	184,36	184,36	184,35
EUR/CHF	0,9125	0,01%	1,14%	0,9075	0,9026	0,8929
EUR/BRL	6,0754	-0,42%	3,34%	6,2347	6,3900	6,6564
EUR/PLN	4,2259	-0,22%	-0,42%	4,2444	4,2612	4,2929



FIXINGS CONTRA USD e EUR

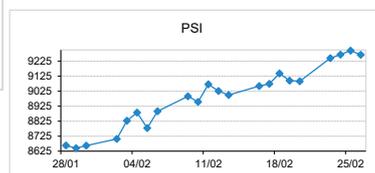
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1814	0,8719	184,37	0,9125	10,6789	7,4715	1,6135	1,6629	6,0754	11,2555
USD	0,8477	-	0,74	156,03	0,7738	9,0538	6,3338	1,3685	1,4087	5,1451	9,5552

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,900	1,45	8,89
BCP	0,924	0,94	3,10
CORT. AMORIM	6,800	-1,16	2,87
CTT	7,210	-0,41	-2,96
EDP	4,396	-2,01	12,29
EDP R	13,140	-2,67	9,14
GALP	18,285	0,16	24,98
IBERSOL	11,500	0,44	16,16
J MARTINS	22,080	0,73	8,98
MOTA ENGIL	5,230	-2,24	5,70
NAVIGATOR	3,450	1,17	9,87
NOS	5,110	1,39	27,27
REN	3,815	-0,13	18,66
SEMAPA	24,250	0,62	16,03
SONAE SGPS	2,015	0,75	25,00
TEIX. DUARTE	0,514	-1,53	-19,18

MAIORES GANHOS/PERDAS

Título	Variação %
ALTRI	1,45
NOS	1,39
NAVIGATOR	1,17
BCP	0,94
SONAE SGPS	0,75
CORT. AMORI	-1,16
TEIX. DUARTE	-1,53
EDP	-2,01
MOTA ENGIL	-2,24
EDP R	-2,67



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.267,91	-0,30%	12,15%	9.328,62	6.194,45
CAC40	8.620,93	0,72%	5,78%	8.642,23	6.763,76
ESTX 50 PR	6.161,56	-0,19%	6,39%	6.199,78	4.540,22
XTRA DAX	25.289,02	0,45%	3,26%	25.507,79	18.489,91
S&P 500	6.885,11	-0,87%	0,59%	7.002,28	4.835,04
IBEX 35	18.496,60	0,19%	6,87%	18.503,40	11.583,00
NIKKEI 225	58.753,39	0,29%	16,71%	59.332,43	30.792,74

