

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

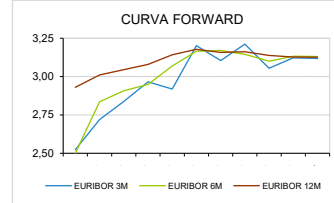
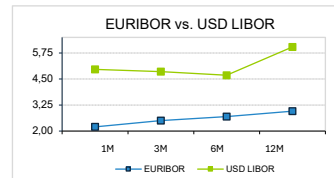
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

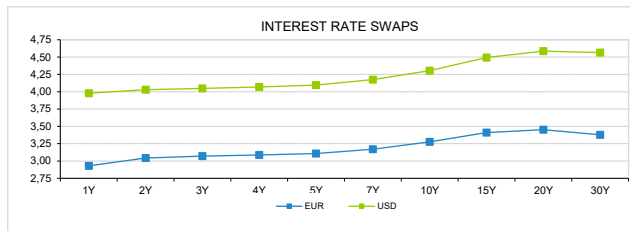
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2010	-1	-1	1M	4,9602	0	-35	3,7380	-0,1600
3M	2,5000	0	2	3M	4,8537	0	-42	3,8006	-0,0050
6M	2,6970	1	1	6M	4,6821	-1	-45	3,9290	0,0550
12M	2,9560	2	8	12M	6,0414	8	31	4,1455	0,2000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,9300	3	3	3,1575	3,1419	3,2920
2Y	3,0428	4	5	3,1425	3,1704	3,3410
3Y	3,0696	4	7	3,1430	3,2100	3,3900
4Y	3,0871	4	7	3,1560	3,2532	3,4350
5Y	3,1082	3	7	3,1816	3,2978	3,4742
7Y	3,1697	3	8	3,2500	3,3810	3,5390
10Y	3,2771	3	9	3,3532	3,4733	3,6003
15Y	3,4099	2	8	3,4667	3,5450	3,6089
20Y	3,4521	2	9	3,4875	3,5220	3,5463
30Y	3,3771	1	9	3,3891	3,3875	3,3771

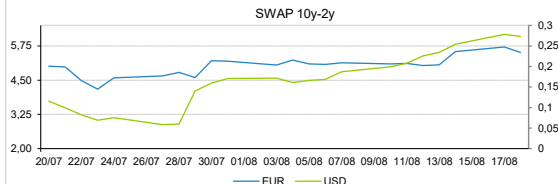
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



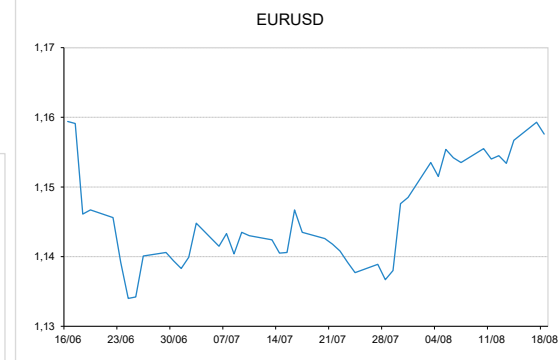
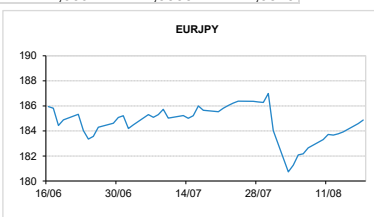
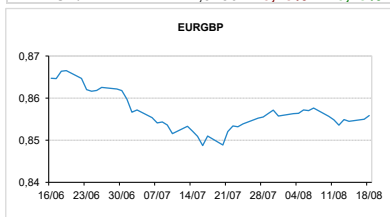
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9785	0	-6	4,0830	4,1250	4,3430
2Y	4,0300	0	-3	4,0880	4,1700	4,4040
3Y	4,0481	0	1	4,1000	4,2260	4,4550
4Y	4,0673	-1	4	4,1280	4,2820	4,5080
5Y	4,0955	-1	6	4,1670	4,3340	4,5610
7Y	4,1752	-1	9	4,2560	4,4370	4,6600
10Y	4,3033	-1	13	4,3920	4,5760	4,7670
15Y	4,4933	-1	17	4,5670	4,7110	4,8370
20Y	4,5858	-1	18	4,6350	4,7260	4,8100
30Y	4,5659	-1	20	4,5920	4,6290	4,6540



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	91,66	0,79	5,34	OT 2Y	2,832	0,04	5,80
JETFUEL	1.340,00	40,75	107,75	OT 5Y	3,114	0,05	9,00
DIESEL	1.343,75	56,25	111,00	OT 10Y	3,602	0,04	11,60
COBRE	14.130,50	-2,50	632,00	BUND 10Y	3,189	4,75	13,40
ZINCO	3.794,33	12,54	258,38	SCHATZ 2Y	3,173	5,53	5,20
OURO	4.366,18	-49,81	358,15	T-NOTE 10Y	4,914	-0,57	9,30
TRIGO	687,00	-2,25	-12,75	T-NOTE 2Y	4,388	-1,01	-2,20
LICENÇA C02	82,14	0,56	3,03	GILT 10Y	5,870	4,38	20,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1576	-0,15%	1,31%	1,1616	1,1657	1,1730
EUR/GBP	0,85585	-0,10%	-0,81%	0,85888	0,86212	0,86852
EUR/JPY	184,870	-0,15%	0,36%	184,863	184,856	184,844
EUR/CHF	0,9405	-0,16%	-1,67%	0,9342	0,9275	0,9148
EUR/BRL	6,0282	-0,09%	-3,60%	6,1702	6,3067	6,6020
EUR/PLN	4,3250	-0,25%	0,19%	4,3397	4,3535	4,3815


FIXINGS CONTRA USD e EUR

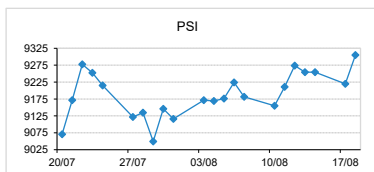
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1576	0,8559	184,87	0,9405	11,0382	7,4760	1,6084	1,63155	6,0282	10,8927
USD	0,8633	-	0,7383	159,544	0,8118	9,5290	6,4541	1,3885	1,4084	5,2001	9,4110

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,730	0,11	5,11
BCP	1,099	-0,18	22,63
CORT. AMORIM	6,760	0,75	2,27
CTT	6,330	0,32	-14,80
EDP	4,659	3,17	19,00
EDP R	13,570	-0,15	12,71
GALP	21,470	2,29	46,75
IBERSOL	9,840	1,86	-0,61
J MARTINS	17,080	0,83	-15,70
MOTA ENGL	4,494	-0,13	-9,18
NAVIGATOR	3,208	-0,06	2,17
NOS	4,866	0,54	23,57
REN	3,530	0,57	9,80
SEMAPA	20,200	0,00	-3,35
SONAE SGPS	2,015	1,36	25,00
TEIX. DUARTE	0,489	0,10	-23,11

MAIORES GANHOS/PERDAS

Título	Variação %
EDP	3,17
GALP	2,29
IBERSOL	1,86
SONAE SGPS	1,36
J MARTINS	0,83
NAVIGATOR	-0,06
MOTA ENGL	-0,13
EDP R	-0,15
BCP	-0,18



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.305,02	0,93%	12,60%	9.516,43	7.639,00
CAC40	8.509,36	-0,82%	4,42%	8.755,03	7.505,27
ESTX 50 PR	6.468,17	-0,95%	11,69%	6.577,20	5.290,46
XTRA DAX	26.128,36	-0,80%	6,69%	26.573,50	21.863,81
S&P 500	7.698,04	-0,60%	12,46%	7.816,70	6.316,91
IBEX 35	19.934,90	-0,24%	15,18%	20.356,50	14.646,00
NIKKEI 225	67.460,75	-2,54%	34,01%	72.831,73	41.835,17

