

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

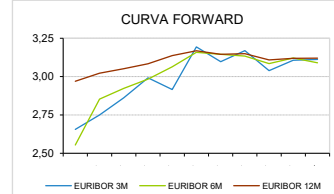
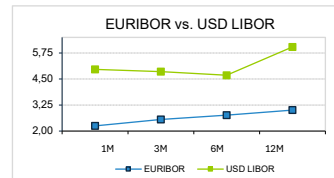
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

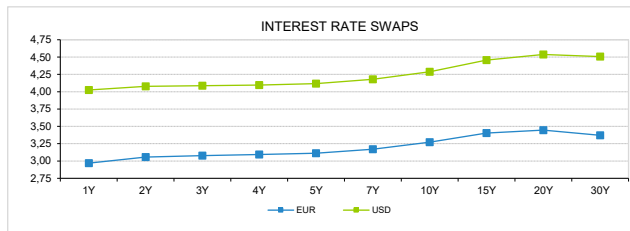
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2480	0	5	1M	4,9602	0	-35	3,7467	-0,0625
3M	2,5540	1	7	3M	4,8537	0	-42	3,7962	-0,0164
6M	2,7660	0	4	6M	4,6821	-1	-45	3,9120	0,0200
12M	3,0070	2	1	12M	6,0414	8	31	4,1122	0,1700

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,9689	2	6	3,1469	3,1450	3,2768
2Y	3,0560	4	7	3,1340	3,1710	3,3242
3Y	3,0768	4	9	3,1373	3,2054	3,3723
4Y	3,0930	4	9	3,1520	3,2451	3,4167
5Y	3,1130	4	9	3,1756	3,2881	3,4580
7Y	3,1690	4	10	3,2410	3,3690	3,5228
10Y	3,2715	4	11	3,3436	3,4634	3,5890
15Y	3,4040	4	11	3,4584	3,5363	3,6010
20Y	3,4459	4	12	3,4783	3,5132	3,5370
30Y	3,3719	4	13	3,3820	3,3810	3,3705

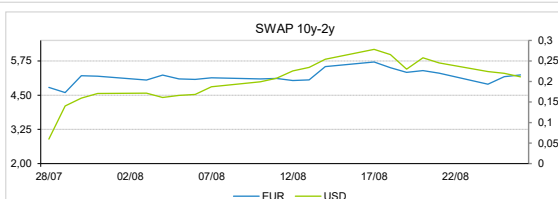
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



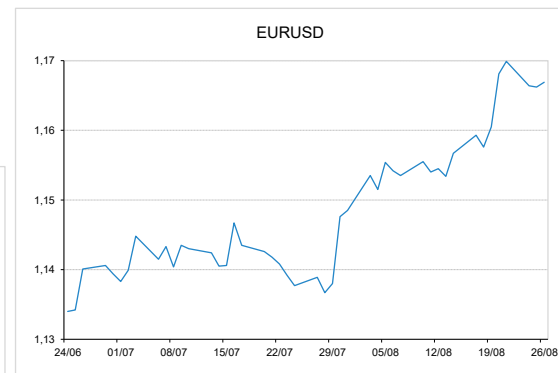
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0250	3	-13	4,1260	4,1340	4,3170
2Y	4,0767	4	-9	4,1170	4,1690	4,3660
3Y	4,0858	5	-5	4,1220	4,2170	4,4110
4Y	4,0966	5	-2	4,1420	4,2630	4,4570
5Y	4,1159	5	0	4,1740	4,3080	4,5030
7Y	4,1788	4	3	4,2480	4,3970	4,5910
10Y	4,2881	4	6	4,3640	4,5210	4,6930
15Y	4,4557	3	9	4,5220	4,6470	4,7565
20Y	4,5378	3	10	4,5800	4,6540	4,7260
30Y	4,5077	2	13	4,5290	4,5530	4,5670



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	88,82	0,24	-2,86	OT 2Y	2,835	0,03	6,40
JETFUEL	1.269,00	-6,00	-74,50	OT 5Y	3,108	0,04	8,60
DIESEL	1.283,50	-20,00	10,00	OT 10Y	3,584	0,04	9,50
COBRE	14.324,50	76,50	704,50	BUND 10Y	3,151	1,65	8,80
ZINCO	3.944,83	56,26	336,25	SCHATZ 2Y	3,143	1,01	2,00
OURO	4.594,16	-63,01	517,90	T-NOTE 10Y	4,893	2,27	-0,90
TRIGO	724,50	21,25	29,00	T-NOTE 2Y	4,424	1,82	-11,40
LICENÇA C02	82,65	-1,77	-0,75	GILT 10Y	5,806	4,35	8,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1669	0,06%	2,46%	1,1710	1,1750	1,1830
EUR/GBP	0,85613	-0,07%	-0,10%	0,85917	0,86217	0,86878
EUR/JPY	185,620	0,04%	0,40%	185,613	185,607	185,595
EUR/CHF	0,9384	-0,29%	-0,78%	0,9320	0,9257	0,9124
EUR/BRL	6,013	-0,06%	-3,27%	6,1500	6,2839	6,5822
EUR/PLN	4,3149	-0,25%	0,13%	4,3298	4,3430	4,3718


FIXINGS CONTRA USD e EUR

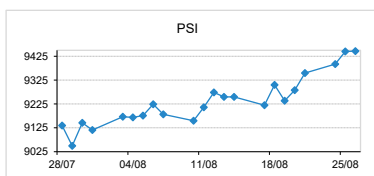
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1669	0,8561	185,62	0,9384	11,1145	7,4754	1,6168	1,62538	6,0130	10,8979
USD	0,8587	-	0,7359	159,401	0,8061	9,5345	6,4190	1,3891	1,3953	5,1612	9,3548

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,725	-0,42	5,00
BGP	1,112	0,27	24,08
CORP. AMORIM	7,000	-0,85	5,90
CTT	6,555	0,00	-11,78
EDP	4,698	0,28	20,00
EDP R	13,810	0,29	14,70
GALP	21,150	-0,61	44,57
IBERSOL	10,380	0,78	4,85
J MARTINS	18,160	-0,27	-10,37
MOTA ENGL	4,640	-0,43	-6,22
NAVIGATOR	3,260	-0,43	3,82
NOS	4,956	0,28	25,86
REN	3,565	0,14	10,89
SEMAPA	20,650	-0,48	-1,20
SONAE SGPS	2,025	0,25	25,62
TEIX. DUARTE	0,478	-0,42	-24,84

MAIORES GANHOS/PERDAS

Título	Variação %
IBERSOL	0,78
EDP R	0,29
NOS	0,28
EDP	0,28
BGP	0,27
NAVIGATOR	-0,43
MOTA ENGL	-0,43
SEMAPA	-0,48
GALP	-0,61
CORT. AMORI	-0,85



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.446,39	0,01%	14,31%	9.516,43	7.639,00
CAC40	8.462,39	0,27%	3,84%	8.755,03	7.505,27
ESTX 50 PR	6.470,74	0,23%	11,73%	6.577,20	5.290,46
XTRA DAX	26.285,96	0,08%	7,33%	26.573,50	21.863,81
S&P 500	7.679,13	0,01%	12,17%	7.816,70	6.316,91
IBEX 35	20.067,30	0,05%	15,94%	20.356,50	14.646,00
NIKKEI 225	66.262,16	0,62%	31,63%	72.831,73	41.835,17

