

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

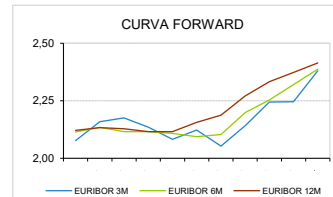
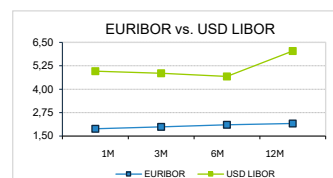
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

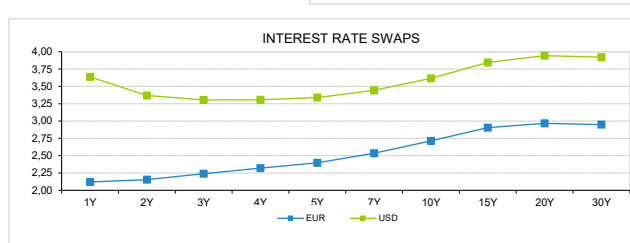
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8890	2	0	1M	4,9602	0	-35	3,9741	-0,0950
3M	1,9930	0	-2	3M	4,8537	0	-42	3,9713	-0,0148
6M	2,1030	1	5	6M	4,6821	-1	-45	3,9324	0,0500
12M	2,1710	1	9	12M	6,0414	8	31	3,8442	0,1175

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1200	0	5	2,1892	2,5772	2,8460
2Y	2,1537	0	6	2,3018	2,6470	2,9126
3Y	2,2388	0	5	2,3930	2,7110	2,9728
4Y	2,3208	0	4	2,4705	2,7750	3,0270
5Y	2,3965	0	3	2,5414	2,8371	3,0758
7Y	2,5350	0	2	2,6743	2,9430	3,1530
10Y	2,7135	1	0	2,8375	3,0605	3,2196
15Y	2,9051	1	0	2,9928	3,1361	3,2193
20Y	2,9664	1	0	3,0253	3,1184	3,1660
30Y	2,9482	0	2	2,9860	3,0470	3,0745

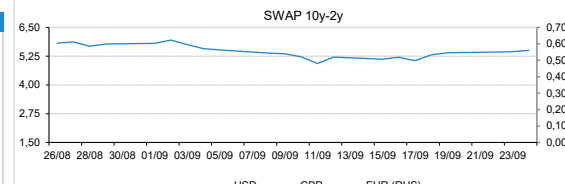
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,25
Reino Unido	4,00
Japão	0,50
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,75



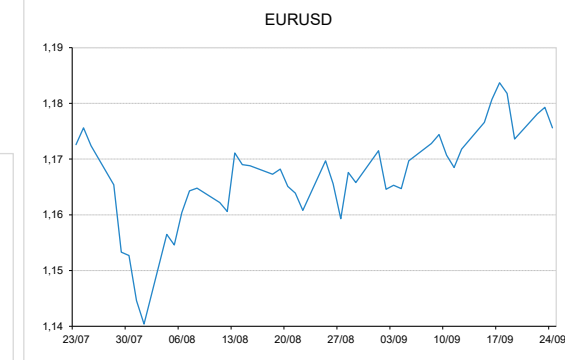
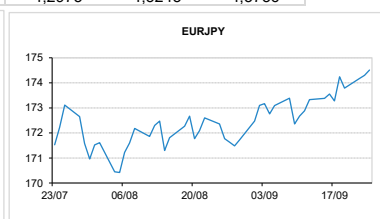
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6363	1	-18	3,0840	3,3240	3,6660
2Y	3,3683	2	-10	3,1270	3,3950	3,7440
3Y	3,3048	3	-8	3,1910	3,4820	3,8230
4Y	3,3077	3	-8	3,2570	3,5630	3,8880
5Y	3,3383	3	-9	3,3330	3,6420	3,9490
7Y	3,4442	3	-11	3,4820	3,7760	4,0670
10Y	3,6171	3	-13	3,6740	3,9470	4,1810
15Y	3,8440	3	-15	3,8900	4,0790	4,2360
20Y	3,9439	2	-15	3,9670	4,0970	4,2010
30Y	3,9209	2	-15	3,9230	3,9910	4,0330



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,94	1,31	1,72	OT 2Y	2,039	0,01	3,00
JETFUEL	744,00	16,75	21,25	OT 5Y	2,464	0,00	-3,20
DIESEL	723,25	20,00	29,75	OT 10Y	3,156	0,01	-4,30
COBRE	9.993,50	2,00	178,00	BUND 10Y	2,738	-0,20	-2,30
ZINCO	2.905,29	-4,24	86,27	SCHATZ 2Y	2,385	-0,49	4,90
OURO	3.744,10	-19,91	378,21	T-NOTE 10Y	4,419	2,35	-7,80
TRIGO	523,25	2,75	-4,00	T-NOTE 2Y	3,790	2,79	-4,40
LICENÇA C02	76,05	-0,74	3,52	GILT 10Y	5,148	-2,60	-2,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1756	-0,31%	0,50%	1,1819	1,1870	1,1964
EUR/GBP	0,8731	-0,02%	-0,82%	0,8777	0,8819	0,8903
EUR/JPY	174,51	-0,12%	-1,23%	174,50	174,50	174,49
EUR/CHF	0,9337	0,12%	0,30%	0,9286	0,9239	0,9141
EUR/BRL	6,2429	-0,01%	0,78%	6,4161	6,5801	6,9191
EUR/PLN	4,2677	-0,19%	-0,16%	4,2975	4,3245	4,3736


FIXINGS CONTRA USD e EUR

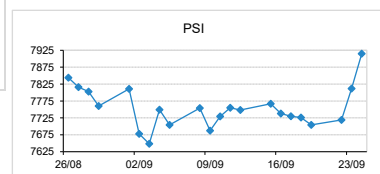
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1756	0,8731	174,51	0,9337	11,0406	7,4638	1,6317	1,78281	6,2429	11,6770
USD	0,8516	-	0,7434	148,71	0,7945	9,4033	6,3560	1,3889	1,5169	5,3080	9,9491

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	5,030	1,00	-5,63
BCP	0,738	-0,14	58,90
CORT. AMORIM	7,240	0,70	-10,06
CTT	7,290	-0,82	35,00
EDP	4,000	2,56	29,41
EDP R	11,320	6,19	12,75
GALP	16,345	2,61	2,48
IBERSOL	10,050	0,70	34,36
J MARTINS	20,580	-1,25	11,54
MOTA ENGIL	5,145	-1,44	76,56
NAVIGATOR	3,252	0,12	-9,42
NOS	3,790	-0,39	15,35
REN	2,930	0,34	28,51
SEMAPA	18,160	0,00	28,07
SONAE SGPS	1,326	0,76	45,08
TEIX. DUARTE	0,572	-1,04	624,05

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	6,19
GALP	2,61
EDP	2,56
ALTRI	1,00
SONAE SGPS	0,76
NOS	-0,39
CTT	-0,82
TEIX. DUARTE	-1,04
J MARTINS	-1,25
MOTA ENGIL	-1,44



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.914,88	1,32%	24,11%	8.029,69	6.194,45
CAC40	7.827,45	-0,57%	6,05%	8.257,88	6.763,76
ESTX 50 PR	5.464,56	-0,14%	11,61%	5.568,19	4.540,22
XTRA DAX	23.666,81	0,23%	18,87%	24.639,10	18.489,91
S&P 500	6.649,10	-0,12%	13,05%	6.699,52	4.835,04
IBEX 35	15.194,60	0,24%	31,04%	15.443,90	11.295,00
NIKKEI 225	45.630,31	0,30%	14,38%	45.852,75	30.792,74

