

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

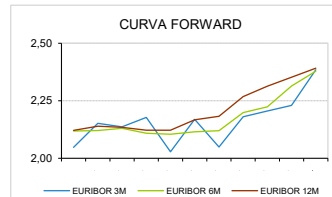
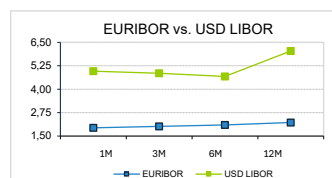
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

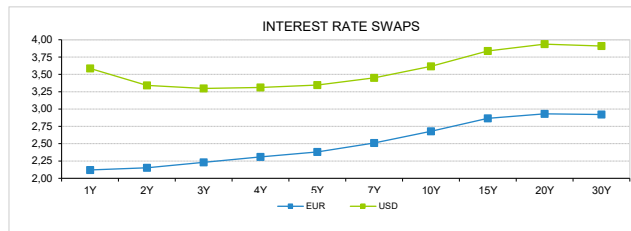
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9390	1	5	1M	4,9602	0	-35	3,9747	-0,1300
3M	2,0200	2	-6	3M	4,8537	0	-42	3,9672	-0,0375
6M	2,0950	1	0	6M	4,6821	-1	-45	3,9305	0,0500
12M	2,2240	0	3	12M	6,0414	8	31	3,8505	0,1325

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1207	1	4	2,1835	2,5570	2,8027
2Y	2,1520	1	7	2,2870	2,6217	2,8628
3Y	2,2303	1	6	2,3750	2,6790	2,9185
4Y	2,3090	1	6	2,4490	2,7380	2,9700
5Y	2,3810	2	5	2,5166	2,7958	3,0155
7Y	2,5100	2	3	2,6400	2,8950	3,0960
10Y	2,6777	1	0	2,7954	3,0127	3,1647
15Y	2,8668	1	-2	2,9503	3,0917	3,1728
20Y	2,9308	1	-3	2,9871	3,0800	3,1281
30Y	2,9220	1	-3	2,9592	3,0215	3,0520

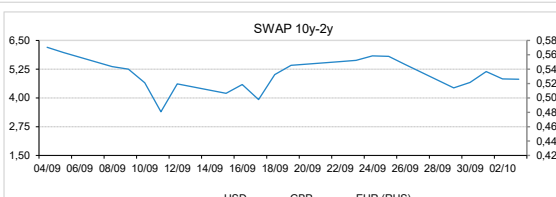
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,25
Reino Unido	4,00
Japão	0,50
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,75



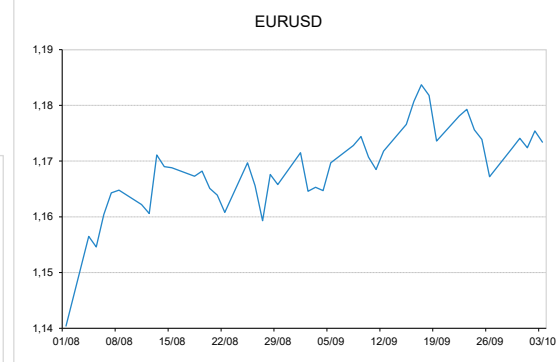
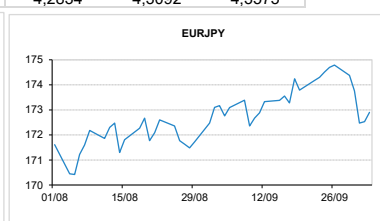
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5852	2	-15	3,0900	3,3550	3,6670
2Y	3,3414	2	-5	3,1470	3,4260	3,7440
3Y	3,2973	2	0	3,2130	3,5040	3,8150
4Y	3,3105	2	2	3,2805	3,5810	3,8780
5Y	3,3457	2	1	3,3520	3,6520	3,9410
7Y	3,4502	2	-2	3,4930	3,7800	4,0520
10Y	3,6165	2	-6	3,6780	3,9440	4,1660
15Y	3,8389	2	-10	3,8880	4,0730	4,2230
20Y	3,9365	1	-12	3,9630	4,0880	4,1820
30Y	3,9102	1	-15	3,9130	3,9770	4,0120



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,64	0,53	-2,52	OT 2Y	2,015	0,00	2,70
JETFUEL	718,75	-14,75	-11,00	OT 5Y	2,418	-0,01	-5,40
DIESEL	684,00	-23,75	-36,00	OT 10Y	3,092	-0,01	-8,90
COBRE	10.481,50	111,50	510,00	BUND 10Y	2,690	-0,39	-4,80
ZINCO	3.073,54	40,37	198,09	SCHATZ 2Y	2,385	0,74	6,20
OURO	3.889,11	32,53	329,69	T-NOTE 10Y	4,408	1,81	-1,80
TRIGO	517,25	2,50	-4,75	T-NOTE 2Y	3,766	1,79	0,80
LICENÇA C02	79,35	1,92	4,40	GILT 10Y	5,169	-2,33	-9,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1734	-0,17%	0,70%	1,1795	1,1845	1,1934
EUR/GBP	0,8726	-0,06%	-0,45%	0,8772	0,8814	0,8897
EUR/JPY	172,9	-0,21%	0,16%	172,89	172,89	172,88
EUR/CHF	0,9336	0,12%	0,44%	0,9286	0,9237	0,9142
EUR/BRL	6,2845	-0,47%	1,17%	6,4546	6,6228	6,9676
EUR/PLN	4,2537	0,11%	-0,01%	4,2834	4,3092	4,3575


FIXINGS CONTRA USD e EUR

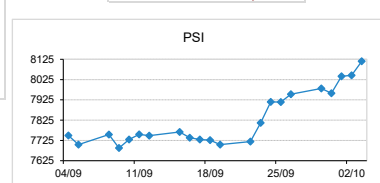
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1734	0,8726	172,90	0,9336	10,9891	7,4676	1,6382	1,77688	6,2845	11,6647
USD	0,8517	-	0,7423	147,45	0,7953	9,3664	6,3597	1,3952	1,5143	5,3563	9,9441

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,885	-0,71	-8,35
BCP	0,762	0,13	63,98
CORT. AMORIM	7,250	0,28	-9,94
CTT	7,250	0,69	34,26
EDP	4,126	0,44	33,48
EDP R	12,150	2,53	21,02
GALP	16,895	1,99	5,92
IBERSOL	10,100	0,00	35,03
J MARTINS	20,600	0,29	11,65
MOTA ENGIL	4,998	0,08	71,52
NAVIGATOR	3,194	-0,50	-11,03
NOS	3,830	-0,52	16,56
REN	3,040	0,00	33,33
SEMAPA	18,500	0,98	30,47
SONAE SGPS	1,368	2,40	49,67
TEIX. DUARTE	0,528	0,00	568,35

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	2,53
SONAE SGPS	2,40
GALP	1,99
SEMAPA	0,98
CTT	0,69
NAVIGATOR	-0,50
NOS	-0,52
ALTRI	-0,71



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.115,02	0,86%	27,25%	8.051,09	6.194,45
CAC40	8.081,54	0,31%	9,49%	8.257,88	6.763,76
ESTX 50 PR	5.651,71	0,10%	15,44%	5.674,55	4.540,22
XTRA DAX	24.378,80	-0,18%	22,45%	24.639,10	18.489,91
S&P 500	6.743,57	0,42%	14,66%	6.731,94	4.835,04
IBEX 35	15.585,10	0,57%	34,41%	15.599,40	11.295,00
NIKKEI 225	45.769,50	1,85%	14,73%	45.852,75	30.792,74

