

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

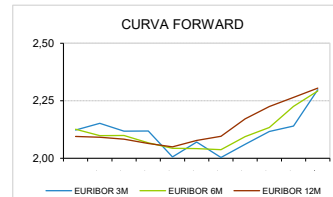
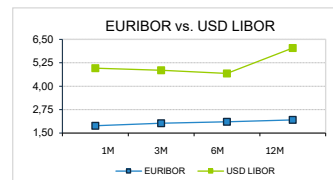
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

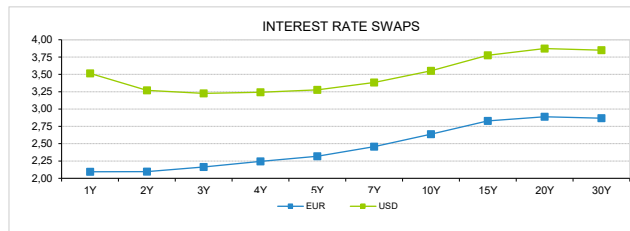
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8910	-3	1	1M	4,9602	0	-35	3,9725	-0,0550
3M	2,0260	2	3	3M	4,8537	0	-42	3,9660	-0,0368
6M	2,1030	0	-1	6M	4,6821	-1	-45	3,9290	0,0300
12M	2,2010	0	3	12M	6,0414	8	31	3,8559	0,1350

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0947	-1	-2	2,0970	2,4882	2,7710
2Y	2,0958	-2	-5	2,2010	2,5607	2,8387
3Y	2,1647	-2	-5	2,2960	2,6295	2,9000
4Y	2,2437	-2	-5	2,3760	2,6957	2,9530
5Y	2,3179	-1	-4	2,4514	2,7580	2,9988
7Y	2,4572	-1	-3	2,5900	2,8650	3,0770
10Y	2,6362	0	-2	2,7540	2,9825	3,1412
15Y	2,8280	0	-1	2,9103	3,0566	3,1392
20Y	2,8883	0	-1	2,9425	3,0377	3,0858
30Y	2,8683	0	-1	2,9035	2,9665	2,9945

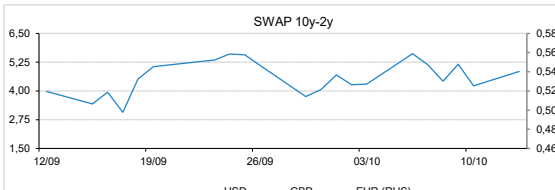
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,25
Reino Unido	4,00
Japão	0,50
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,50



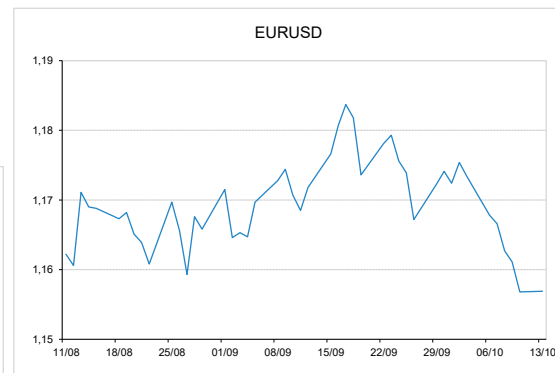
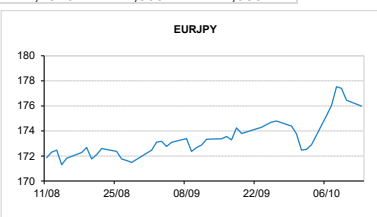
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5155	-8	-12	3,0200	3,2945	3,6240
2Y	3,2700	-10	-3	3,0875	3,3615	3,6900
3Y	3,2261	-11	1	3,1540	3,4460	3,7720
4Y	3,2411	-11	4	3,2195	3,5210	3,8420
5Y	3,2766	-11	5	3,2950	3,5990	3,8960
7Y	3,3830	-11	5	3,4400	3,7290	4,0040
10Y	3,5525	-11	3	3,6250	3,8910	4,1130
15Y	3,7750	-11	1	3,8320	4,0150	4,1650
20Y	3,8730	-11	-1	3,9050	4,0310	4,1270
30Y	3,8491	-10	-2	3,8570	3,9205	3,9570



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,43	0,70	-3,11	OT 2Y	1,956	-0,02	-3,10
JETFUEL	696,25	-22,00	-28,25	OT 5Y	2,357	-0,02	-4,20
DIESEL	665,75	-27,00	-44,75	OT 10Y	3,032	-0,02	-3,50
COBRE	10.374,00	-349,50	505,00	BUND 10Y	2,622	-0,69	-2,70
ZINCO	3.090,74	22,75	196,39	SCHATZ 2Y	2,308	-1,47	-5,20
OURO	4.099,62	81,83	420,63	T-NOTE 10Y	4,375	1,08	7,00
TRIGO	499,75	1,25	-23,75	T-NOTE 2Y	3,726	-0,40	4,60
LICENÇA C02	78,03	-1,65	2,26	GILT 10Y	5,125	-1,64	4,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1569	0,01%	-1,67%	1,1628	1,1677	1,1765
EUR/GBP	0,8677	0,37%	-0,41%	0,8722	0,8765	0,8848
EUR/JPY	175,98	0,27%	-1,48%	175,97	175,97	175,96
EUR/CHF	0,9308	-0,20%	0,41%	0,9257	0,9209	0,9115
EUR/BRL	6,3091	1,73%	-0,88%	6,4772	6,6423	6,9781
EUR/PLN	4,2566	0,17%	-0,19%	4,2846	4,3092	4,3564


FIXINGS CONTRA USD e EUR

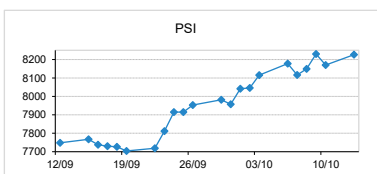
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1569	0,8677	175,98	0,9308	10,9947	7,4682	1,6230	1,77524	6,3091	11,6708
USD	0,8651	-	0,7505	152,36	0,8054	9,5196	6,4606	1,4029	1,5359	5,4540	10,0986

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,990	0,10	-6,38
BCP	0,753	1,10	62,08
CORT. AMORIM	7,160	-0,14	-11,06
CTT	7,070	-0,42	30,93
EDP	4,315	2,23	39,60
EDP R	12,850	1,18	27,99
GALP	16,135	-0,22	1,16
IBERSOL	10,000	-0,99	33,69
J MARTINS	20,780	0,39	12,63
MOTA ENGIL	5,795	2,02	98,87
NAVIGATOR	3,116	-0,19	-13,20
NOS	3,745	-0,40	13,98
REN	3,110	-0,48	36,40
SEMAPA	18,540	-0,96	30,75
SONAE SGPS	1,378	0,44	50,77
TEIX. DUARTE	0,618	8,42	682,28

MAIORES GANHOS/PERDAS

Título	Variação %
TEIX. DUARTE	8,42
EDP	2,23
MOTA ENGIL	2,02
EDP R	1,18
BCP	1,10
NOS	-0,40
CTT	-0,42
REN	-0,48
SEMAPA	-0,96
IBERSOL	-0,99



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.226,37	0,69%	29,00%	8.274,47	6.194,45
CAC40	7.934,26	0,21%	7,50%	8.257,88	6.763,76
ESTX 50 PR	5.568,19	0,67%	13,73%	5.674,55	4.540,22
XTRA DAX	24.387,93	0,60%	22,50%	24.771,34	18.489,91
S&P 500	6.651,89	1,52%	13,10%	6.764,58	4.835,04
IBEX 35	15.541,60	0,42%	34,04%	15.732,70	11.295,00
NIKKEI 225	48.088,80	-1,01%	20,54%	48.597,08	30.792,74

