

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

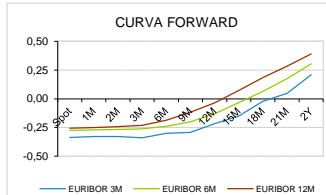
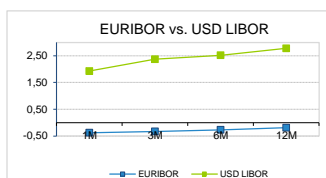
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

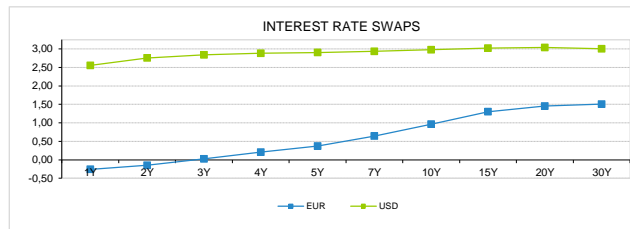
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,9277	1	4	0,5073	-0,7849
3M	-0,3280	0	0	3M	2,3691	1	4	0,6729	-0,7226
6M	-0,2690	0	0	6M	2,5202	1	6	0,7793	-0,6458
12M	-0,1890	0	0	12M	2,7767	0	10	0,9489	-0,5172

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2570	0	0	-0,0363	0,7706	1,3026
2Y	-0,1480	0	0	0,1743	0,9194	1,4188
3Y	0,0240	0	0	0,3740	1,0458	1,5050
4Y	0,2060	0	0	0,5452	1,1640	1,5799
5Y	0,3700	0	0	0,6936	1,2662	1,6419
7Y	0,6460	0	0	0,9471	1,4270	1,7567
10Y	0,9650	0	0	1,2194	1,6040	1,8614
15Y	1,3020	0	0	1,4845	1,7443	1,9127
20Y	1,4540	0	1	1,5943	1,7754	1,8780
30Y	1,5070	0	2	1,6088	1,7260	1,7841

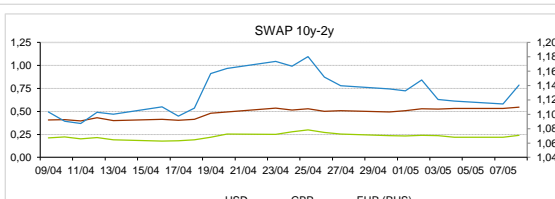
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



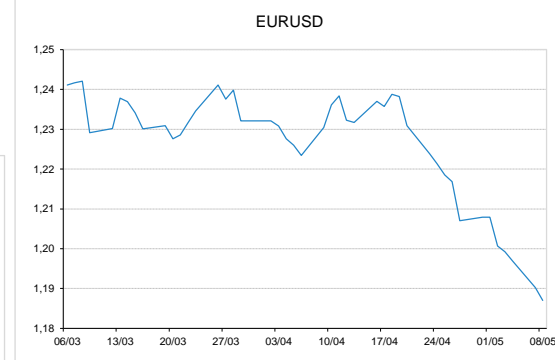
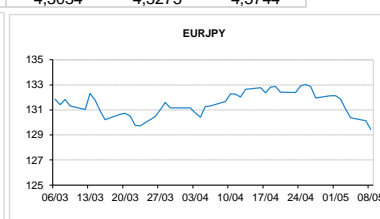
INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5530	-2	12	2,9815	3,0250	3,0597
2Y	2,7560	2	16	2,9850	3,0550	3,0370
3Y	2,8420	1	16	3,0160	3,0260	3,0235
4Y	2,8840	1	17	2,9815	3,0076	3,0630
5Y	2,9060	1	17	2,9950	3,0135	3,1042
7Y	2,9370	1	17	3,0045	3,0910	3,0725
10Y	2,9770	1	17	3,0830	3,0590	3,0820
15Y	3,0240	1	16	3,1072	3,0925	3,0905
20Y	3,0380	1	15	3,0770	3,0595	3,0545
30Y	3,0060	1	15	3,0250	3,0170	2,9915



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	74,58	-1,59	7,90	OT 2Y	-0,180	0,00	5,30
JETFUEL	689,34	-10,66	32,96	OT 5Y	0,605	0,05	28,70
DIESEL	643,34	-10,91	29,21	OT 10Y	1,735	0,06	4,40
COBRE	6,845,00	-1,00	102,00	BUND 10Y	0,090	3,79	5,30
ZINCO	3,049,00	56,25	-210,00	SCHATZ 2Y	0,046	0,46	1,80
OURO	1,314,89	0,76	-18,76	T-NOTE 10Y	3,661	2,70	16,90
TRIGO	517,00	5,50	28,50	T-NOTE 2Y	2,895	1,17	16,80
LICENÇA C02	13,60	-0,02	0,61	GILT 10Y	1,601	4,54	3,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,187	-0,27%	-3,53%	1,1953	1,2045	1,2240
EUR/GBP	0,8793	0,09%	-0,96%	0,8816	0,8844	0,8903
EUR/JPY	129,45	0,54%	1,71%	129,45	129,45	129,45
EUR/CHF	1,1900	0,46%	-1,00%	1,1888	1,1875	1,1855
EUR/BRL	4,2396	-0,15%	-0,54%	4,3068	4,3705	4,5009
EUR/PLN	4,2805	-0,45%	-2,03%	4,3034	4,3273	4,3744


FIXINGS CONTRA USD e EUR

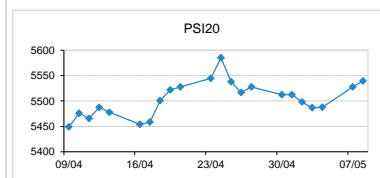
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1870	0,8793	129,45	1,1900	10,4599	7,4497	1,5395	1,59328	4,2396	9,6683
USD	0,8435	-	0,7397	109,23	1,0018	8,8094	6,2820	1,2968	1,3426	3,5846	8,1434

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	6,130	0,33	18,55
BCP	0,292	4,89	7,32
CORT. AMORIM	11,1800	0,36	8,54
CTT	3,1420	0,90	-10,41
EDP	3,056	0,20	5,93
EDP R	8,040	0,00	15,40
GALP	16,290	-1,06	6,30
IBERSOL	11,450	2,23	-5,76
J MARTINS	13,470	-1,68	-16,83
MOTA ENGIL	3,620	-1,76	-1,17
NAVIGATOR	4,936	-0,88	16,09
NOS	4,898	0,29	-10,64
NOVABASE	2,750	0,00	-9,81
PHAROL	0,287	0,70	14,80
REN	2,590	-0,31	4,48
SEMAPA	19,180	0,21	7,78
SONAE CAP.	1,008	0,40	13,64
SONAE SGPS	1,137	-0,44	0,98

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	4,89
IBERSOL	2,23
CTT	0,90
PHAROL	0,70
SONAE CAP.	0,40
SONAE SGPS	-0,44
NAVIGATOR	-0,88
GALP	-1,06
J MARTINS	-1,68
MOTA ENGIL	-1,76



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.539,56	0,21%	2,81%	5.793,38	5.014,62
CAC40	5.521,93	-0,17%	3,94%	5.567,03	4.995,07
ESTX 50 PR	3.557,88	-0,18%	1,54%	3.708,82	3.261,86
XTRA DAX	12.912,21	-0,28%	-0,04%	13.596,89	11.726,62
S&P 500	2.667,33	-0,19%	-0,23%	2.872,87	2.352,72
IBEX 35	10.168,10	0,27%	1,24%	11.184,40	9.327,60
NIKKEI 225	22.508,69	0,18%	-1,13%	24.129,34	19.239,52

