

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

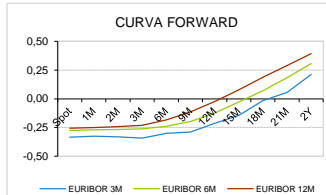
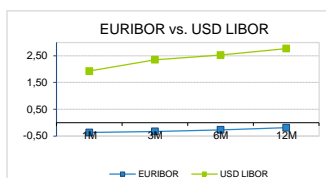
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

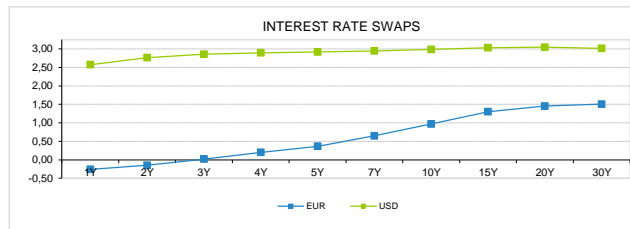
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,9285	0	3	0,5139	-0,7803
3M	-0,3270	0	0	3M	2,3525	-2	2	0,6734	-0,7216
6M	-0,2690	0	0	6M	2,5238	0	5	0,7829	-0,6452
12M	-0,1890	0	0	12M	2,7709	-1	6	0,9550	-0,5170

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2555	0	1	-0,0279	0,7793	1,3105
2Y	-0,1490	0	0	0,1833	0,9249	1,4020
3Y	0,0220	0	-1	0,3812	1,0523	1,4945
4Y	0,2040	0	0	0,5529	1,1622	1,5734
5Y	0,3680	0	0	0,7008	1,2620	1,6421
7Y	0,6480	0	0	0,9450	1,4296	1,7524
10Y	0,9690	0	0	1,2241	1,6020	1,8583
15Y	1,3040	0	0	1,4850	1,7430	1,9106
20Y	1,4550	0	1	1,5948	1,7754	1,8781
30Y	1,5070	0	2	1,6095	1,7294	1,7884

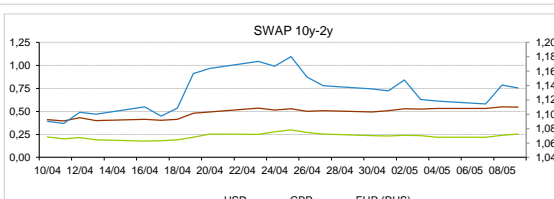
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



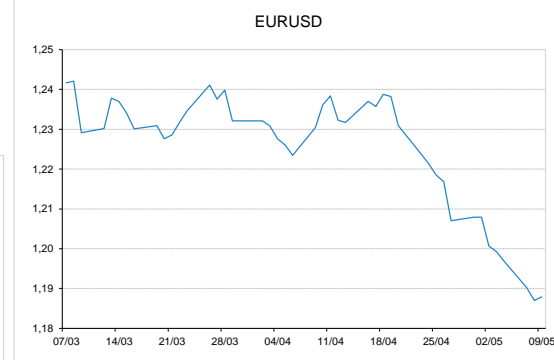
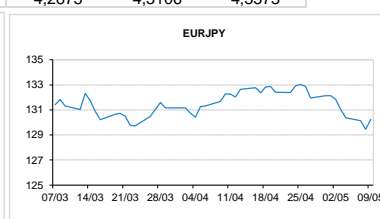
INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5740	2	13	2,9948	3,0782	3,0550
2Y	2,7680	1	17	3,0410	3,0535	3,0430
3Y	2,8560	1	18	3,0330	3,0774	3,0942
4Y	2,8980	1	19	3,0577	3,0420	3,0690
5Y	2,9180	1	19	3,0609	3,0858	3,1230
7Y	2,9490	1	18	3,0702	3,0715	3,1410
10Y	2,9880	1	18	3,0745	3,0910	3,1115
15Y	3,0350	1	17	3,1200	3,1040	3,1070
20Y	3,0480	1	16	3,0840	3,0855	3,0790
30Y	3,0170	1	15	3,0714	3,0315	3,0537



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	76,99	2,14	8,81	OT 2Y	-0,192	-0,01	3,20
JETFUEL	719,21	29,87	58,13	OT 5Y	0,581	-0,02	26,50
DIESEL	672,21	28,87	49,23	OT 10Y	1,713	-0,02	1,60
COBRE	6.814,00	-81,00	-24,00	BUND 10Y	0,085	-0,23	3,20
ZINCO	3.050,50	1,50	-183,00	SCHATZ 2Y	0,041	0,23	0,00
OURO	1.312,58	-1,97	-23,77	T-NOTE 10Y	3,680	2,70	17,60
TRIGO	506,75	-7,75	0,75	T-NOTE 2Y	2,914	1,56	17,10
LICENÇA C02	14,00	0,40	0,67	GILT 10Y	1,615	1,94	4,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1879	0,08%	-3,45%	1,1963	1,2052	1,2249
EUR/GBP	0,87445	0,55%	-0,41%	0,8768	0,8795	0,8856
EUR/JPY	130,24	-0,61%	1,09%	130,24	130,24	130,24
EUR/CHF	1,1906	-0,15%	-1,04%	1,1894	1,1882	1,1862
EUR/BRL	4,262	-0,73%	-0,99%	4,3293	4,3926	4,5273
EUR/PLN	4,2645	0,40%	-1,65%	4,2875	4,3106	4,3573


FIXINGS CONTRA USD e EUR

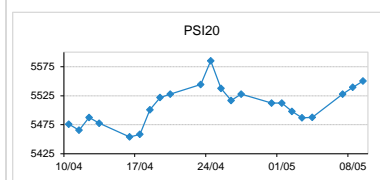
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1879	0,8745	130,24	1,1906	10,3245	7,4500	1,5234	1,5898	4,2620	9,5795
USD	0,8434	-	0,7368	109,69	1,0040	8,7070	6,2816	1,2864	1,3400	3,5960	8,0749

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	6,240	1,79	20,67
BCP	0,297	1,64	9,08
CORT. AMORIM	11,1600	-0,18	8,35
CTT	3,1980	1,78	-8,81
EDP	3,056	0,00	5,93
EDP R	7,930	-1,37	13,82
GALP	16,440	0,92	7,28
IBERSOL	11,400	-0,44	-6,17
J MARTINS	13,530	0,45	-16,46
MOTA ENGIL	3,570	-1,38	-2,54
NAVIGATOR	4,946	0,20	16,32
NOS	4,872	-0,53	-11,11
NOVABASE	2,760	0,36	-9,48
PHAROL	0,277	-3,66	10,60
REN	2,572	-0,69	3,75
SEMAPA	19,080	-0,52	7,22
SONAE CAP.	1,004	-0,40	13,19
SONAE SGPS	1,144	0,62	1,60

MAIORES GANHOS/PERDAS

Título	Variação %
ALTRI	1,79
CTT	1,78
BCP	1,64
GALP	0,92
SONAE SGPS	0,62
NOS	-0,53
REN	-0,69
EDP R	-1,37
MOTA ENGIL	-1,38
PHAROL	-3,66



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.550,39	0,20%	3,01%	5.793,38	5.014,62
CAC40	5.534,63	0,23%	4,18%	5.567,03	4.995,07
ESTX 50 PR	3.569,74	0,33%	1,88%	3.708,82	3.261,86
XTRA DAX	12.943,06	0,24%	0,20%	13.596,89	11.726,62
S&P 500	2.679,75	0,28%	0,21%	2.872,87	2.352,72
IBEX 35	10.221,20	0,52%	1,77%	11.135,10	9.327,60
NIKKEI 225	22.408,88	-0,44%	-1,56%	24.129,34	19.239,52

