

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

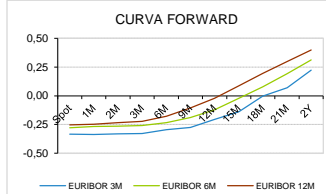
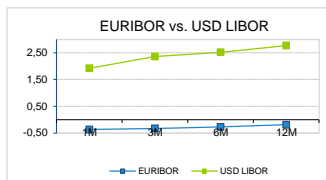
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

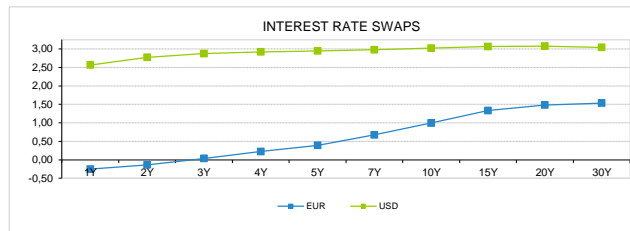
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,9285	0	3	0,5164	-0,7803
3M	-0,3260	0	0	3M	2,3558	0	2	0,6838	-0,7196
6M	-0,2710	0	0	6M	2,5181	-1	5	0,7906	-0,6452
12M	-0,1890	0	0	12M	2,7709	0	7	0,9615	-0,5170

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2536	0	1	-0,0211	0,7930	1,3070
2Y	-0,1430	1	1	0,1880	0,9370	1,4040
3Y	0,0370	2	1	0,3883	1,0605	1,4900
4Y	0,2250	2	2	0,5600	1,1695	1,5690
5Y	0,3970	3	3	0,7059	1,2660	1,6380
7Y	0,6840	4	4	0,9510	1,4310	1,7420
10Y	1,0110	4	5	1,2250	1,6068	1,8500
15Y	1,3460	4	5	1,4902	1,7493	1,9010
20Y	1,4960	4	6	1,5966	1,7755	1,8680
30Y	1,5460	4	6	1,6088	1,7230	1,7780

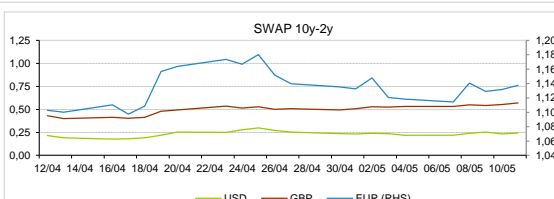
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



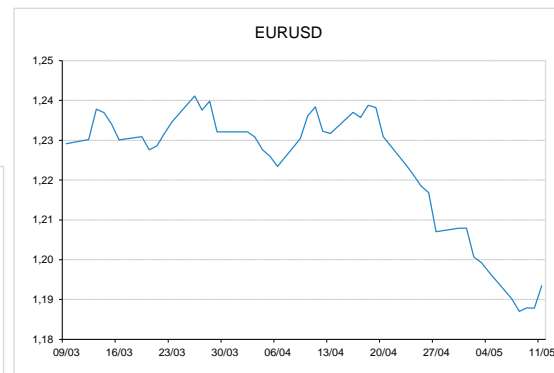
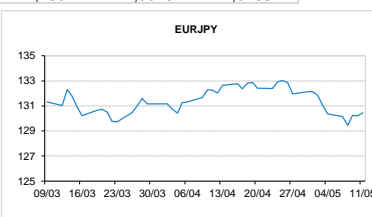
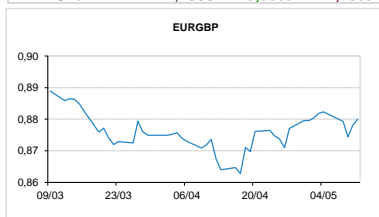
INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5700	0	13	2,9827	3,0367	3,0389
2Y	2,7730	1	18	3,0252	3,0474	3,0466
3Y	2,8680	1	20	3,0342	3,0452	3,0275
4Y	2,9140	2	20	3,0130	3,0135	3,0710
5Y	2,9380	2	21	3,0140	3,0537	3,0849
7Y	2,9720	2	21	3,0445	3,0420	3,0750
10Y	3,0140	3	20	3,0465	3,0934	3,1113
15Y	3,0580	2	19	3,0876	3,0755	3,1081
20Y	3,0700	2	18	3,0858	3,0836	3,0510
30Y	3,0360	2	17	3,0387	3,0297	2,9860



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	77,02	-0,19	6,60	OT 2Y	-0,155	0,04	6,40
JETFUEL	720,75	1,54	44,09	OT 5Y	0,585	0,00	24,70
DIESEL	674,50	2,29	44,27	OT 10Y	1,731	0,02	0,40
COBRE	6.815,50	65,00	-20,00	BUND 10Y	0,079	-0,76	0,70
ZINCO	3.065,50	15,00	-146,50	SCHATZ 2Y	0,037	-0,23	-2,50
OURO	1.319,45	6,74	-20,03	T-NOTE 10Y	3,668	-1,18	14,90
TRIGO	511,25	0,75	2,75	T-NOTE 2Y	2,914	-0,39	15,20
LICENÇA C02	14,50	0,50	1,12	GILT 10Y	1,584	-3,49	-0,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1878	-0,01%	-3,91%	1,1960	1,2049	1,2246
EUR/GBP	0,8781	-0,42%	-0,71%	0,8803	0,8829	0,8888
EUR/JPY	130,22	0,02%	1,58%	130,22	130,22	130,22
EUR/CHF	1,1937	-0,19%	-0,97%	1,1925	1,1913	1,1892
EUR/BRL	4,2437	0,74%	-0,27%	4,3110	4,3740	4,5041
EUR/PLN	4,2583	0,50%	-1,29%	4,2807	4,3029	4,3488

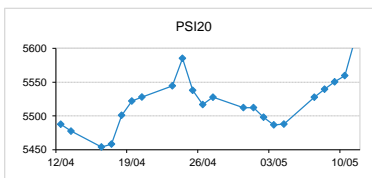

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1878	0,8781	130,22	1,1937	10,2458	7,4499	1,5256	1,58162	4,2437	9,5385
USD	0,8418	-	0,7424	109,595	1,0040	8,6755	6,2711	1,2811	1,3337	3,5585	8,0275

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	6,110	-0,64	19,90
BCP	0,299	-0,24	8,82
CORT. AMORIM	11,4000	1,08	9,51
CTT	3,2080	-0,63	-9,38
EDP	3,094	1,01	7,00
EDP R	7,900	-1,64	11,96
GALP	16,955	1,82	9,23
IBERSOL	11,350	-0,44	-6,58
J MARTINS	13,580	-0,11	-16,55
MOTA ENGIL	3,605	0,84	-1,72
NAVIGATOR	4,966	0,20	16,56
NOS	5,015	0,25	-10,89
NOVABASE	2,800	0,72	-8,82
PHAROL	0,272	-2,53	7,80
REN	2,592	-0,08	3,67
SEMAPA	19,080	0,21	7,45
SONAE CAP.	1,014	0,40	13,64
SONAE SGPS	1,138	-0,35	1,24
-	-	-	-
-	-	-	-
-	-	-	-

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	1,82
CORT. AMORIM	1,08
EDP	1,01
MOTA ENGIL	0,84
NOVABASE	0,72
IBERSOL	-0,44
CTT	-0,63
ALTRI	-0,64
EDP R	-1,64
PHAROL	-2,53



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.605,54	0,17%	3,18%	5.793,38	5.014,62
CAC40	5.530,28	0,20%	4,39%	5.567,03	4.995,07
ESTX 50 PR	3.557,99	0,00%	1,88%	3.708,82	3.261,86
XTRA DAX	12.968,32	0,62%	0,81%	13.596,89	11.726,62
S&P 500	2.723,07	0,70%	1,61%	2.872,87	2.352,72
IBEX 35	10.262,60	0,19%	1,96%	11.053,50	9.327,60
NIKKEI 225	22.758,48	0,39%	-1,18%	24.129,34	19.239,52

