

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

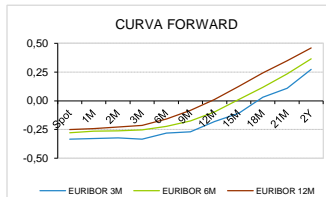
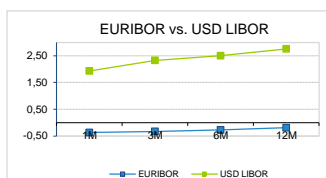
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

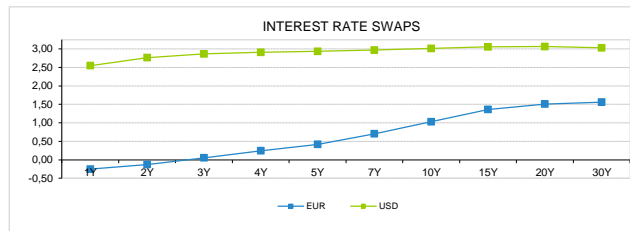
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	1,9338	2	4	0,4996	-0,7823
3M	-0,3260	0	0	3M	2,3300	-1	-2	0,6479	-0,7156
6M	-0,2710	0	0	6M	2,5006	-1	1	0,7579	-0,6452
12M	-0,1880	0	0	12M	2,7575	-1	3	0,9298	-0,5170

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2505	0	1	0,0092	0,8720	1,4020
2Y	-0,1280	1	1	0,2328	1,0260	1,4980
3Y	0,0570	2	2	0,4440	1,1500	1,5845
4Y	0,2480	3	3	0,6260	1,2595	1,6620
5Y	0,4200	3	5	0,7785	1,3570	1,7310
7Y	0,7050	4	6	1,0285	1,5215	1,8320
10Y	1,0280	4	7	1,3040	1,6915	1,9290
15Y	1,3620	4	7	1,5642	1,8273	1,9735
20Y	1,5120	4	7	1,6676	1,8500	1,9395
30Y	1,5630	4	8	1,6760	1,7935	1,8470

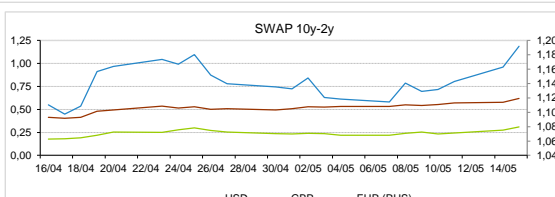
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



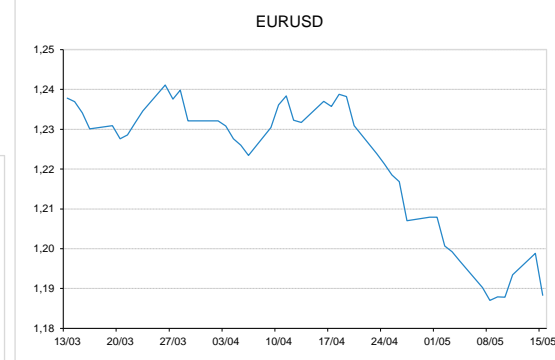
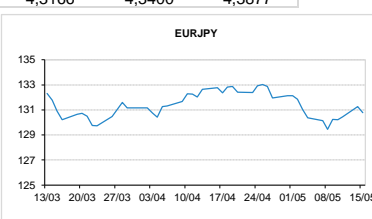
INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5500	-1	11	3,0304	3,1210	3,1295
2Y	2,7650	-1	15	3,0480	3,1383	3,1250
3Y	2,8650	0	18	3,0665	3,1055	3,1600
4Y	2,9110	0	19	3,0800	3,1290	3,1720
5Y	2,9370	0	20	3,0770	3,1410	3,2162
7Y	2,9700	0	20	3,1070	3,1590	3,1955
10Y	3,0140	0	21	3,1505	3,1620	3,1435
15Y	3,0550	0	20	3,1540	3,1845	3,1810
20Y	3,0640	0	19	3,1420	3,1360	3,1245
30Y	3,0290	0	18	3,0810	3,1070	3,0570



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,65	0,42	6,72	OT 2Y	-0,167	0,00	2,90
JETFUEL	734,00	6,00	39,83	OT 5Y	0,600	0,02	0,80
DIESEL	687,50	5,75	41,33	OT 10Y	1,741	0,03	8,70
COBRE	6.884,00	-57,00	55,00	BUND 10Y	0,168	2,67	11,80
ZINCO	3.049,25	-30,25	-69,75	SCHATZ 2Y	0,067	0,23	2,60
OURO	1.293,69	-19,81	-51,74	T-NOTE 10Y	3,734	5,26	18,50
TRIGO	487,75	-3,50	-1,50	T-NOTE 2Y	2,945	1,95	12,80
LICENÇA C02	14,35	-0,29	0,41	GILT 10Y	1,666	3,40	6,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1883	-0,88%	-3,94%	1,1965	1,2056	1,2250
EUR/GBP	0,879	0,39%	-1,63%	0,8813	0,8839	0,8897
EUR/JPY	130,77	0,38%	1,53%	130,77	130,77	130,77
EUR/CHF	1,1860	0,60%	0,18%	1,1849	1,1836	1,1817
EUR/BRL	4,3506	-0,66%	-2,67%	4,4163	4,4814	4,6254
EUR/PLN	4,2944	-0,57%	-3,30%	4,3166	4,3400	4,3877


FIXINGS CONTRA USD e EUR

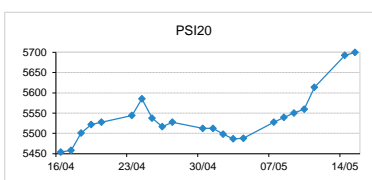
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1883	0,8790	130,77	1,1860	10,2839	7,4478	1,5268	1,58679	4,3506	9,6077
USD	0,8430	-	0,7409	110,3	1,0016	8,7241	6,2787	1,2888	1,3382	3,6745	8,1166

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	6,670	4,38	28,99
BCP	0,286	-2,72	5,26
CORT. AMORIM	11,3200	-0,53	9,90
CTT	3,2420	-0,31	-7,56
EDP	3,440	1,18	19,24
EDP R	8,075	0,25	15,90
GALP	17,080	-0,58	11,45
IBERSOL	11,350	-0,44	-6,58
J MARTINS	13,750	-0,51	-15,10
MOTA ENGIL	3,535	-1,53	-3,49
NAVIGATOR	5,240	5,22	23,24
NOS	4,852	-1,90	-11,48
NOVABASE	2,820	0,36	-7,51
PHAROL	0,266	-1,85	6,20
REN	2,650	3,76	6,90
SEMAPA	19,640	3,48	10,37
SONAE CAP.	1,016	0,00	14,54
SONAE SGPS	1,125	-0,71	-0,09

MAIORES GANHOS/PERDAS

Título	Variação %
NAVIGATOR	5,22
ALTRI	4,38
SEMAPA	3,48
EDP	1,18
REN	0,76
SONAE SGPS	-0,71
MOTA ENGIL	-1,53
PHAROL	-1,85
NOS	-1,90
BCP	-2,72



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.699,72	0,12%	5,78%	5.793,38	5.014,62
CAC40	5.553,16	0,23%	4,53%	5.567,03	4.995,07
ESTX 50 PR	3.564,29	-0,04%	1,72%	3.708,82	3.261,86
XTRA DAX	12.970,04	-0,06%	0,41%	13.596,89	11.726,62
S&P 500	2.711,05	-0,68%	1,42%	2.872,87	2.352,72
IBEX 35	10.207,60	-0,49%	1,63%	11.048,00	9.327,60
NIKKEI 225	22.818,02	-0,21%	0,23%	24.129,34	19.239,52

