

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

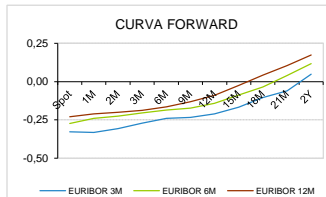
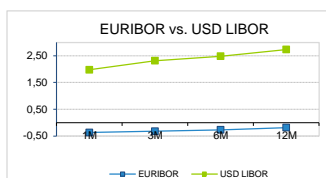
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

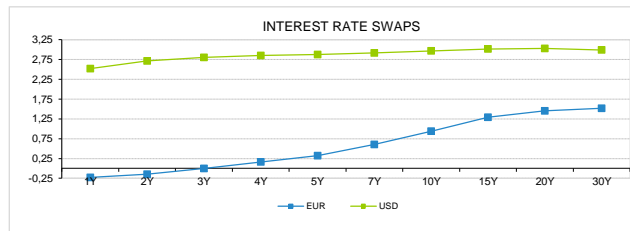
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,9756	1	8	0,4982	-0,7865
3M	-0,3210	0	1	3M	2,3181	0	-5	0,6107	-0,7336
6M	-0,2690	0	0	6M	2,4819	0	-4	0,7231	-0,6478
12M	-0,1860	0	0	12M	2,7314	-1	-4	0,9006	-0,5256

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2287	1	3	-0,0915	0,5075	1,1258
2Y	-0,1470	1	-1	0,0391	0,6685	1,2371
3Y	-0,0010	0	-5	0,1973	0,8150	1,3465
4Y	0,1640	-1	-7	0,3495	0,9523	1,4424
5Y	0,3230	-2	-8	0,5053	1,0740	1,5280
7Y	0,6030	-3	-8	0,7731	1,2707	1,6438
10Y	0,9400	-3	-6	1,0763	1,4706	1,7601
15Y	1,2920	-2	-4	1,3635	1,6299	1,8226
20Y	1,4520	-2	-3	1,4903	1,6758	1,7948
30Y	1,5170	-2	-1	1,5204	1,6430	1,7160

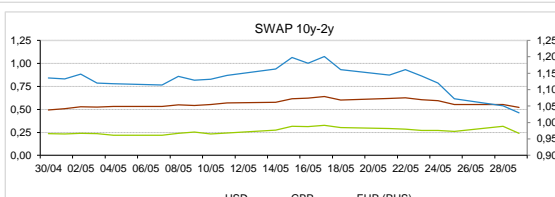
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



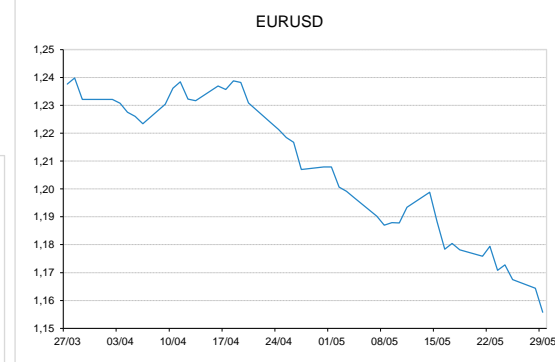
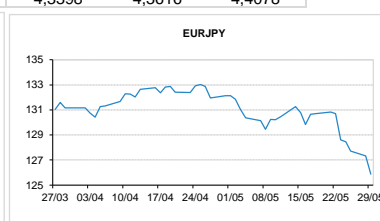
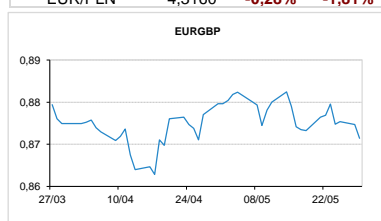
INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5200	0	-4	2,7717	2,8250	3,0381
2Y	2,7140	-1	-5	2,7840	2,8395	2,8850
3Y	2,8040	-1	-6	2,8219	2,8430	2,9075
4Y	2,8520	-2	-6	2,8100	2,8600	2,9200
5Y	2,8760	-2	-8	2,8210	2,8745	2,9665
7Y	2,9160	-2	-8	2,8495	2,9085	2,9710
10Y	2,9690	-2	-8	2,9005	2,9495	2,9830
15Y	3,0180	-2	-7	2,9330	2,9610	2,9625
20Y	3,0280	-2	-8	2,9220	2,9300	2,9310
30Y	2,9930	-2	-8	2,8765	2,8765	2,8700



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	74,83	-0,47	1,04	OT 2Y	0,359	0,25	53,30
JETFUEL	717,75	-9,25	11,00	OT 5Y	1,032	0,14	46,10
DIESEL	676,50	-9,75	17,50	OT 10Y	2,193	0,12	54,00
COBRE	6.858,00	5,00	-123,00	BUND 10Y	-0,224	-8,04	-32,50
ZINCO	3.055,50	14,00	-80,50	SCHATZ 2Y	-0,172	-8,45	-21,30
OURO	1.303,22	5,12	-20,13	T-NOTE 10Y	3,520	-9,54	-13,40
TRIGO	545,75	2,75	47,25	T-NOTE 2Y	2,747	-8,56	-12,80
LICENÇA C02	16,30	-0,01	2,74	GILT 10Y	1,445	-13,05	-26,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1558	-0,74%	-4,31%	1,1641	1,1727	1,1912
EUR/GBP	0,87143	0,37%	0,94%	0,8738	0,8763	0,8819
EUR/JPY	125,88	1,15%	4,96%	125,88	125,88	125,88
EUR/CHF	1,1458	0,83%	4,45%	1,1446	1,1433	1,1407
EUR/BRL	4,3119	0,80%	-1,84%	4,3793	4,4453	4,5907
EUR/PLN	4,3160	-0,28%	-1,81%	4,3398	4,3616	4,4078


FIXINGS CONTRA USD e EUR

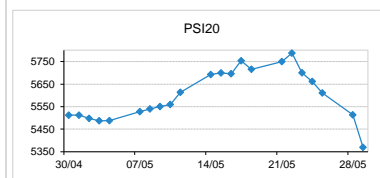
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1558	0,8714	125,88	1,1458	10,3553	7,4425	1,5048	1,53825	4,3119	9,5794
USD	0,8647	-	0,7534	108,835	0,9949	8,9333	6,4373	1,3011	1,3299	3,7238	8,2670

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	7,320	-1,74	41,56
BCP	0,239	-8,11	-12,06
CORT. AMORIM	11,4200	-3,06	10,87
CTT	2,7400	-3,45	-21,87
EDP	3,353	-0,74	16,22
EDP R	7,970	-0,62	14,40
GALP	15,490	-0,71	1,08
IBERSOL	11,100	-1,77	-8,64
J MARTINS	13,450	-2,47	-16,95
MOTA ENGIL	3,180	-6,06	-13,19
NAVIGATOR	5,225	-1,79	22,88
NOS	4,552	-3,48	-16,95
NOVABASE	2,800	-0,36	-8,17
PHAROL	0,246	-6,48	-1,80
REN	2,326	-3,33	-6,17
SEMAPA	21,100	-1,86	18,57
SONAE CAP.	0,910	-1,94	2,59
SONAE SGPS	1,038	-1,80	-7,82

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	-3,45
NOS	-3,48
MOTA ENGIL	-6,06
PHAROL	-6,48
BCP	-8,11



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.369,19	-2,61%	-0,36%	5.801,45	5.014,62
CAC40	5.438,06	-1,29%	2,36%	5.657,44	4.995,07
ESTX 50 PR	3.428,14	-1,56%	-2,16%	3.708,82	3.261,86
XTRA DAX	12.666,51	-1,53%	-1,94%	13.596,89	11.726,62
S&P 500	2.688,44	-1,21%	0,55%	2.872,87	2.403,59
IBEX 35	9.521,30	-2,49%	-5,20%	11.048,00	9.327,60
NIKKEI 225	22.358,43	-0,55%	-1,79%	24.129,34	19.239,52

