

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

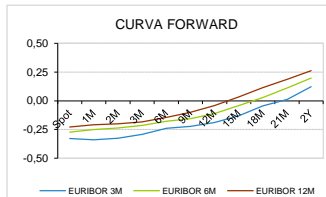
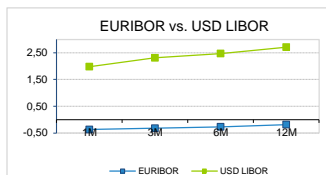
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

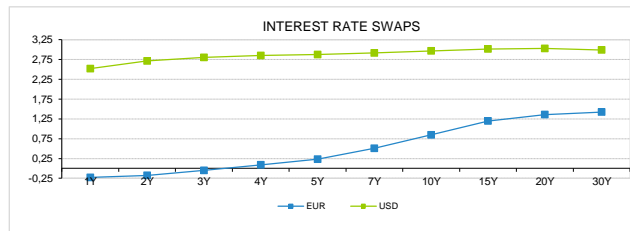
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	1,9803	0	7	0,4971	-0,7876
3M	-0,3210	0	1	3M	2,3072	-1	-5	0,6089	-0,7358
6M	-0,2690	0	0	6M	2,4700	-1	-5	0,7184	-0,6490
12M	-0,1840	0	1	12M	2,7075	-2	-7	0,8837	-0,5308

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2273	-1	3	-0,0455	0,5970	1,1996
2Y	-0,1740	-3	-4	0,1068	0,7570	1,3178
3Y	-0,0520	-5	-10	0,2721	0,9045	1,4229
4Y	0,0890	-8	-15	0,4330	1,0365	1,5134
5Y	0,2340	-9	-17	0,5843	1,1525	1,5950
7Y	0,5090	-9	-18	0,8494	1,3455	1,7086
10Y	0,8470	-9	-16	1,1490	1,5384	1,8161
15Y	1,1990	-9	-13	1,4293	1,6934	1,8716
20Y	1,3600	-9	-12	1,5444	1,7280	1,8412
30Y	1,4260	-9	-10	1,5696	1,6890	1,7580

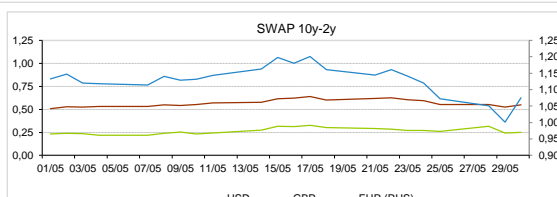
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



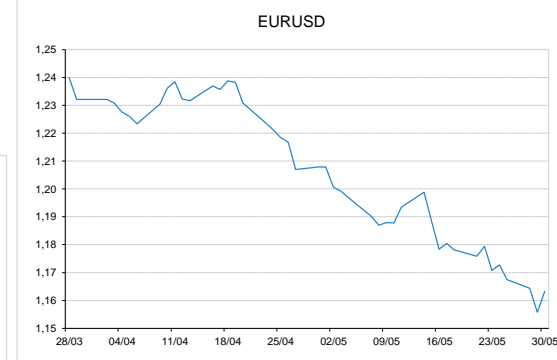
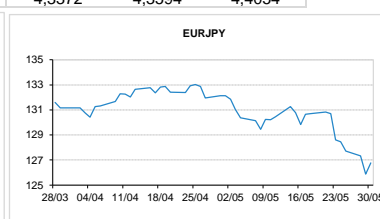
INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5200	0	-4	2,8071	2,8710	2,8885
2Y	2,7140	-1	-5	2,8160	2,8840	2,9195
3Y	2,8040	-1	-6	2,8095	2,8950	2,9420
4Y	2,8520	-2	-6	2,8734	2,8795	2,9335
5Y	2,8760	-2	-8	2,8620	2,9200	3,0085
7Y	2,9160	-2	-8	2,8880	2,9455	2,9900
10Y	2,9690	-2	-8	2,9350	2,9520	2,9865
15Y	3,0180	-2	-7	2,9370	2,9890	2,9820
20Y	3,0280	-2	-8	2,9380	2,9510	2,9720
30Y	2,9930	-2	-8	2,8980	2,8980	2,9050



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	77,21	1,82	2,52	OT 2Y	0,187	-0,17	36,50
JETFUEL	731,50	13,75	24,75	OT 5Y	0,887	-0,15	30,50
DIESEL	692,00	15,50	33,00	OT 10Y	2,057	-0,14	38,10
COBRE	6.827,00	-25,00	63,00	BUND 10Y	-0,111	9,69	-20,60
ZINCO	3.098,00	42,50	-27,50	SCHATZ 2Y	-0,053	10,06	-9,20
OURO	1.301,74	2,89	-13,61	T-NOTE 10Y	3,550	8,15	-9,10
TRIGO	520,50	-16,00	10,00	T-NOTE 2Y	2,766	8,93	-11,30
LICENÇA C02	15,88	-0,42	2,29	GILT 10Y	1,495	1,82	-18,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1632	0,64%	-3,70%	1,1717	1,1802	1,1990
EUR/GBP	0,875	-0,41%	0,53%	0,8774	0,8799	0,8857
EUR/JPY	126,76	-0,69%	4,23%	126,76	126,76	126,76
EUR/CHF	1,1545	-0,92%	3,66%	1,1533	1,1520	1,1495
EUR/BRL	4,3662	-1,46%	-3,04%	4,4365	4,5023	4,6501
EUR/PLN	4,3149	0,47%	-1,78%	4,3372	4,3594	4,4054


FIXINGS CONTRA USD e EUR

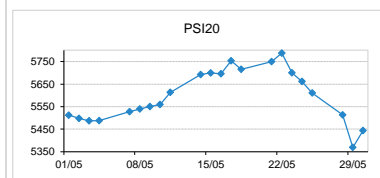
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1632	0,8750	126,76	1,1545	10,2682	7,4447	1,4981	1,5407	4,3662	9,5349
USD	0,8611	-	0,7532	108,885	0,9893	8,8350	6,4090	1,2876	1,3236	3,7439	8,1976

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	7,570	3,42	46,39
BCP	0,247	3,09	-9,34
CORT. AMORIM	11,4400	0,18	11,07
CTT	2,8260	3,14	-19,42
EDP	3,390	1,10	17,50
EDP R	7,990	0,25	14,68
GALP	15,780	1,87	2,97
IBERSOL	11,050	-0,45	-9,05
J MARTINS	13,520	0,52	-16,52
MOTA ENGIL	3,230	1,57	-11,82
NAVIGATOR	5,280	1,05	24,18
NOS	4,566	0,31	-16,69
NOVABASE	2,860	2,14	-6,20
PHAROL	0,258	5,09	3,20
REN	2,356	1,29	-4,96
SEMAPA	21,650	2,61	21,66
SONAE CAP.	0,905	-0,55	2,03
SONAE SGPS	1,053	1,45	-6,48

MAIORES GANHOS/PERDAS

Título	Variação %
PHAROL	5,09
ALTRI	3,42
CTT	3,14
BCP	3,09
SEMAPA	2,61
IBERSOL	-0,45
SONAE CAP.	-0,55



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.443,56	1,39%	1,02%	5.801,45	5.014,62
CAC40	5.427,35	-0,20%	2,16%	5.657,44	4.995,07
ESTX 50 PR	3.441,19	0,38%	-1,79%	3.708,82	3.261,86
XTRA DAX	12.783,76	0,93%	-1,04%	13.596,89	11.726,62
S&P 500	2.720,25	1,12%	1,74%	2.872,87	2.403,59
IBEX 35	9.566,20	0,47%	-4,76%	11.048,00	9.327,60
NIKKEI 225	22.018,52	-1,52%	-3,28%	24.129,34	19.239,52

