

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

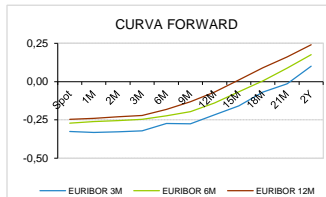
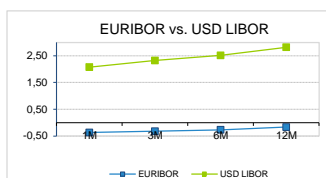
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

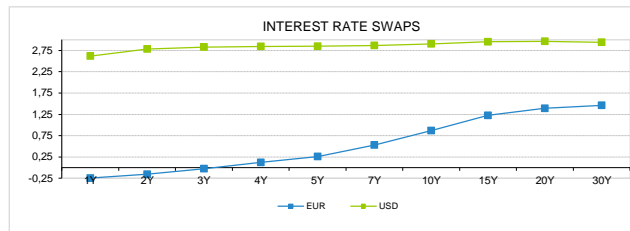
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	2,0774	2	0	0,7203	-0,7766
3M	-0,3190	0	0	3M	2,3223	1	-1	0,8045	-0,7256
6M	-0,2660	0	0	6M	2,5135	0	-1	0,8948	-0,6508
12M	-0,1670	0	1	12M	2,8166	0	3	1,0387	-0,5176

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2466	0	1	-0,0680	0,5460	1,0909
2Y	-0,1560	0	1	0,0840	0,6907	1,2085
3Y	-0,0230	-1	0	0,2384	0,8232	1,3178
4Y	0,1230	-1	0	0,3857	0,9481	1,4121
5Y	0,2630	-1	-1	0,5245	1,0636	1,4900
7Y	0,5310	-1	-1	0,7774	1,2587	1,6231
10Y	0,8700	-1	0	1,0770	1,4562	1,7428
15Y	1,2270	-1	0	1,3597	1,6200	1,8111
20Y	1,3910	-1	-1	1,4849	1,6677	1,7896
30Y	1,4640	-2	-1	1,5215	1,6413	1,7149

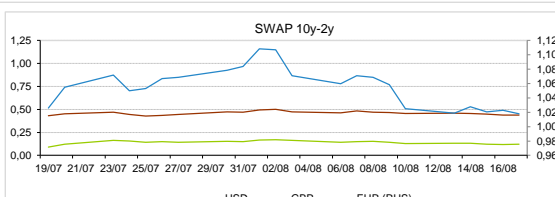
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,75
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



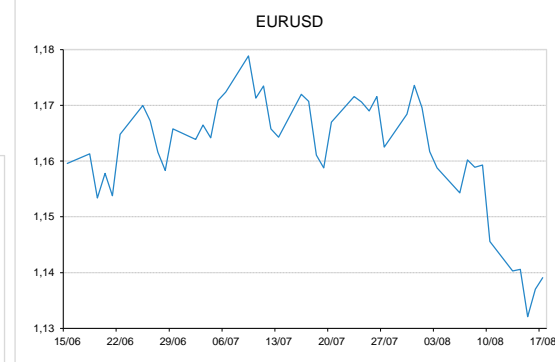
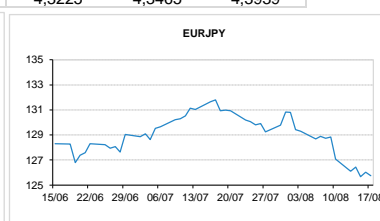
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6180	-2	-2	2,9845	2,9204	2,9231
2Y	2,7850	-4	-2	2,9715	2,8930	2,9200
3Y	2,8300	-4	-3	2,9330	2,8980	2,9551
4Y	2,8430	-5	-3	2,9220	2,9259	2,9747
5Y	2,8490	-5	-3	2,9180	2,9180	2,9939
7Y	2,8650	-5	-1	2,9280	2,9683	2,9950
10Y	2,9050	-5	0	2,9815	2,9770	3,0302
15Y	2,9520	-5	2	2,9800	3,0116	3,0239
20Y	2,9630	-5	3	2,9790	2,9985	2,9760
30Y	2,9430	-5	4	2,9668	2,9350	2,9290



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	71,75	0,32	-0,49	OT 2Y	-0,155	-0,01	-4,70
JETFUEL	689,50	7,75	11,75	OT 5Y	0,676	0,01	11,80
DIESEL	654,50	8,25	19,75	OT 10Y	1,855	0,00	9,30
COBRE	5.890,50	137,00	-254,00	BUND 10Y	-0,269	-1,02	-5,00
ZINCO	2.397,00	95,50	-81,00	SCHATZ 2Y	-0,032	-1,15	-2,10
OURO	1.178,93	4,77	-48,64	T-NOTE 10Y	3,562	-1,00	-3,20
TRIGO	573,75	11,75	61,50	T-NOTE 2Y	2,977	-1,17	-3,50
LICENÇA C02	18,14	0,15	2,06	GILT 10Y	1,444	-0,10	-0,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1391	0,18%	-2,70%	1,1471	1,1562	1,1749
EUR/GBP	0,89575	-0,09%	-0,95%	0,8985	0,9014	0,9076
EUR/JPY	125,75	0,21%	4,82%	125,75	125,75	125,75
EUR/CHF	1,1352	-0,10%	2,74%	1,1341	1,1329	1,1305
EUR/BRL	4,4944	-1,16%	-0,38%	4,5641	4,6406	4,8115
EUR/PLN	4,2990	0,16%	-0,04%	4,3225	4,3465	4,3939


FIXINGS CONTRA USD e EUR

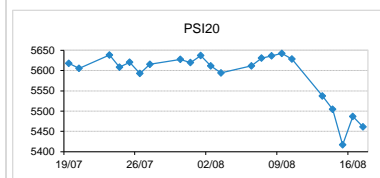
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1391	0,8958	125,75	1,1352	10,4708	7,4586	1,4927	1,56694	4,4944	9,6660
USD	0,8765	-	0,7851	110,46	0,9951	9,1819	6,5372	1,3088	1,3732	3,9374	8,4764

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	8,350	-0,60	61,48
BCP	0,250	-2,07	-7,98
CORT. AMORIM	10,8200	0,00	5,05
CTT	3,2360	-0,12	-7,73
EDP	3,394	-0,18	17,64
EDP R	8,780	-0,23	26,02
GALP	17,375	0,17	13,38
IBERSOL	9,800	1,03	-3,21
J MARTINS	12,990	0,54	-19,79
MOTA ENGIL	2,775	-1,07	-24,24
NAVIGATOR	4,352	-2,77	3,12
NOS	4,924	-0,04	-10,16
NOVABASE	2,680	0,00	-12,10
PHAROL	0,220	-2,44	-12,00
REN	2,442	0,08	-1,49
SEMAPA	18,420	0,66	3,51
SONAE CAP.	0,864	-0,46	-2,59
SONAE SGPS	0,946	-0,89	-16,03

MAIORES GANHOS/PERDAS

Título	Variação %
IBERSOL	1,03
SEMAPA	0,66
J MARTINS	0,54
GALP	0,17
REN	0,08
SONAE SGPS	-0,89
MOTA ENGIL	-1,07
BCP	-2,07
PHAROL	-2,44
NAVIGATOR	-2,77



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.461,30	-0,47%	1,35%	5.801,45	5.014,62
CAC40	5.344,93	-0,08%	0,61%	5.657,44	4.995,07
ESTX 50 PR	3.372,94	-0,14%	-3,74%	3.708,82	3.261,86
XTRA DAX	12.210,55	-0,22%	-5,47%	13.596,89	11.726,62
S&P 500	2.843,23	0,07%	6,33%	2.872,87	2.417,35
IBEX 35	9.417,30	-0,11%	-6,24%	10.643,40	9.327,60
NIKKEI 225	22.270,38	0,35%	-2,17%	24.129,34	19.239,52

