

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

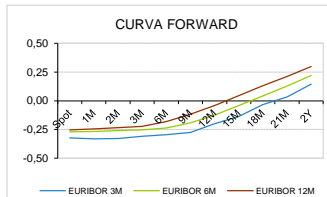
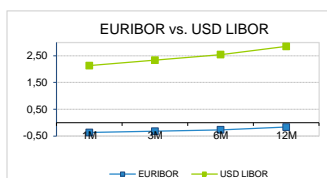
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

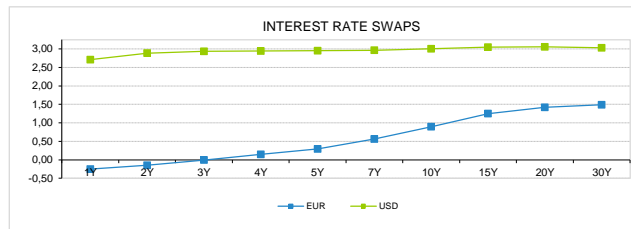
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	2,1310	0	6	0,7260	-0,7792
3M	-0,3190	0	0	3M	2,3313	0	-1	0,8023	-0,7284
6M	-0,2690	0	0	6M	2,5415	0	2	0,8966	-0,6488
12M	-0,1670	0	0	12M	2,8455	0	2	1,0373	-0,5172

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2528	0	-1	-0,0422	0,6251	1,1683
2Y	-0,1480	0	-1	0,1268	0,7697	1,2809
3Y	-0,0050	0	-1	0,2915	0,9013	1,3855
4Y	0,1460	-1	-2	0,4457	1,0232	1,4740
5Y	0,2930	0	-2	0,5876	1,1350	1,5550
7Y	0,5610	0	-2	0,8404	1,3240	1,6830
10Y	0,8950	0	-2	1,1370	1,5263	1,8060
15Y	1,2530	-1	-1	1,4259	1,6912	1,8760
20Y	1,4190	-1	-1	1,5518	1,7384	1,8547
30Y	1,4900	-1	-1	1,5845	1,7054	1,7760

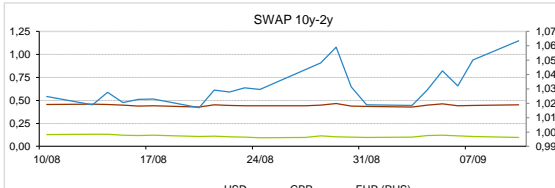
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,75
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



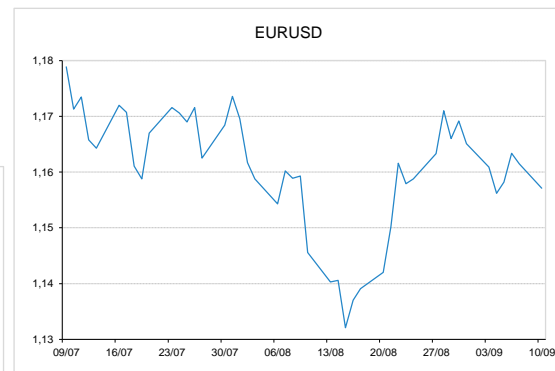
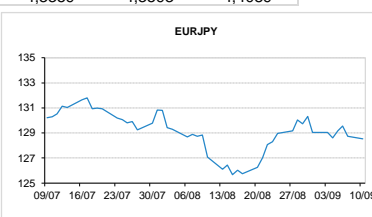
INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7090	4	4	3,0762	2,9620	2,9395
2Y	2,8880	6	1	3,0554	2,9647	2,9852
3Y	2,9350	7	0	3,0272	2,9596	3,0060
4Y	2,9460	7	-1	3,0089	2,9480	3,0251
5Y	2,9510	7	-2	3,0057	2,9902	3,0435
7Y	2,9660	7	-3	3,0103	3,0205	3,0460
10Y	3,0040	6	-2	3,0394	3,0280	3,0852
15Y	3,0460	5	-2	3,0619	3,0659	3,0640
20Y	3,0560	5	-2	3,0450	3,0545	3,0598
30Y	3,0320	5	-2	3,0040	2,9920	2,9860



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	77,17	0,34	4,06	OT 2Y	-0,123	-0,02	4,80
JETFUEL	727,29	6,57	29,63	OT 5Y	0,674	-0,02	10,10
DIESEL	689,04	5,57	28,38	OT 10Y	1,883	-0,02	11,60
COBRE	5.880,00	5,50	-242,00	BUND 10Y	0,022	1,81	2,20
ZINCO	2.420,50	-25,00	-201,50	SCHATZ 2Y	0,078	1,38	4,40
OURO	1.196,66	0,41	-15,04	T-NOTE 10Y	3,633	-0,67	-1,80
TRIGO	520,25	9,00	-49,25	T-NOTE 2Y	3,122	0,00	2,40
LICENÇA C02	25,27	2,05	7,38	GILT 10Y	1,611	1,26	1,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1571	-0,38%	1,00%	1,1652	1,1746	1,1945
EUR/GBP	0,8934	-0,07%	0,38%	0,8961	0,8990	0,9054
EUR/JPY	128,54	0,16%	-1,14%	128,54	128,54	128,54
EUR/CHF	1,1300	-0,91%	0,52%	1,1289	1,1277	1,1255
EUR/BRL	4,7699	-1,22%	-7,57%	4,8453	4,9238	5,1141
EUR/PLN	4,3143	0,01%	-0,47%	4,3359	4,3593	4,4089


FIXINGS CONTRA USD e EUR

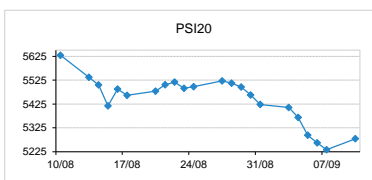
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1571	0,8934	128,54	1,1300	10,4906	7,4587	1,5269	1,63031	4,7699	9,7172
USD	0,8617	-	0,7681	111,115	0,9726	9,0350	6,4273	1,3164	1,4048	4,0952	8,3784

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	7,820	1,16	51,23
BCP	0,247	1,48	-9,23
CORT. AMORIM	11,1400	-0,54	8,16
CTT	3,2300	-0,74	-7,90
EDP	3,289	-0,03	14,00
EDP R	8,470	0,18	21,57
GALP	16,440	0,70	7,28
IBERSOL	9,340	0,21	-7,75
J MARTINS	12,655	2,55	-21,86
MOTA ENGIL	2,205	1,85	-39,80
NAVIGATOR	4,132	1,27	-2,09
NOS	4,880	0,25	-10,97
NOVABASE	2,740	2,62	-10,13
PHAROL	0,198	4,76	-20,80
REN	2,428	0,83	-2,06
SEMAPA	17,500	0,92	-1,66
SONAE CAP.	0,804	0,50	-9,36
SONAE SGPS	0,907	2,08	-19,45

MAIORES GANHOS/PERDAS

Título	Variação %
PHAROL	4,76
NOVABASE	2,62
J MARTINS	2,55
SONAE SGPS	2,08
MOTA ENGIL	1,85
EDP	-0,03
CORT. AMORIM	-0,54
CTT	-0,74



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.279,09	0,88%	-2,03%	5.801,45	5.014,62
CAC40	5.269,63	0,33%	-0,81%	5.657,44	5.038,12
ESTX 50 PR	3.309,28	0,48%	-5,56%	3.708,82	3.261,86
XTRA DAX	11.986,34	0,22%	-7,21%	13.596,89	11.726,62
S&P 500	2.880,66	0,31%	7,74%	2.916,50	2.459,40
IBEX 35	9.270,80	1,09%	-7,70%	10.643,40	9.111,20
NIKKEI 225	22.373,09	0,30%	-1,72%	24.129,34	19.239,52

