

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

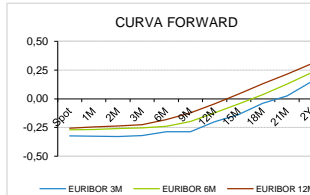
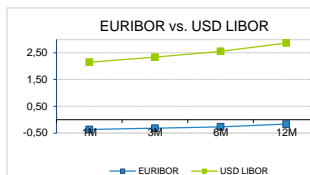
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

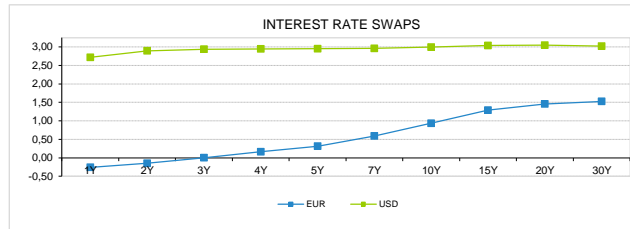
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	2,1479	1	8	0,7259	-0,7768
3M	-0,3190	0	0	3M	2,3343	0	2	0,8011	-0,7284
6M	-0,2690	0	0	6M	2,5578	1	5	0,8951	-0,6488
12M	-0,1660	0	0	12M	2,8685	1	5	1,0488	-0,5162

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2550	0	-1	-0,0432	0,6384	1,1835
2Y	-0,1460	0	0	0,1302	0,7820	1,2968
3Y	0,0040	0	1	0,2993	0,9161	1,3984
4Y	0,1630	1	2	0,4565	1,0375	1,4921
5Y	0,3150	0	3	0,5988	1,1480	1,5650
7Y	0,5920	1	4	0,8516	1,3350	1,7024
10Y	0,9330	1	4	1,1480	1,5388	1,8180
15Y	1,2910	1	4	1,4404	1,7090	1,8890
20Y	1,4580	1	4	1,5651	1,7517	1,8670
30Y	1,5280	1	4	1,5964	1,7176	1,7880

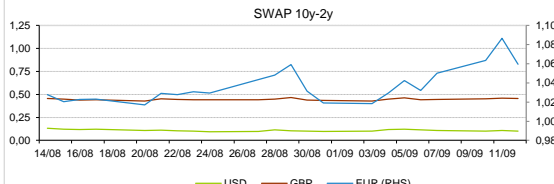
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,75
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



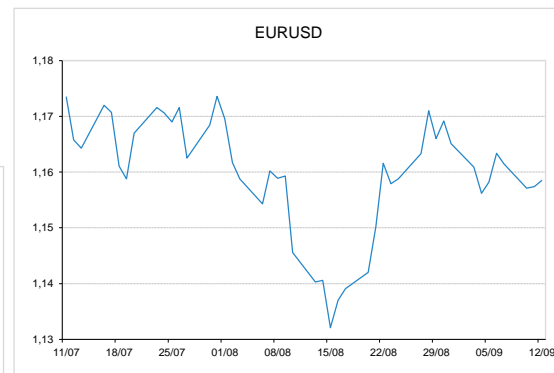
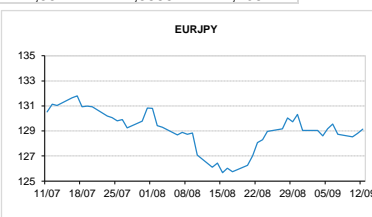
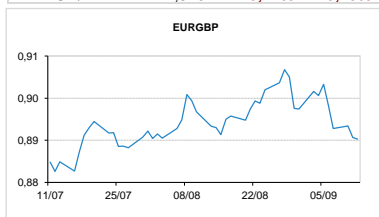
INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7190	1	6	3,1208	3,0146	2,9770
2Y	2,8960	1	9	3,0977	2,9810	2,9900
3Y	2,9410	1	8	3,0510	3,0027	3,0050
4Y	2,9500	0	7	3,0330	3,0084	3,0240
5Y	2,9530	0	7	3,0268	3,0214	3,0719
7Y	2,9630	0	6	3,0452	3,0500	3,0965
10Y	2,9980	-1	6	3,0485	3,0798	3,0850
15Y	3,0390	-1	6	3,0921	3,0922	3,1068
20Y	3,0470	-1	6	3,0889	3,0808	3,0610
30Y	3,0230	-1	5	3,0320	3,0155	3,0100



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	79,60	0,54	6,49	OT 2Y	-0,114	0,00	0,60
JETFUEL	737,67	10,38	40,01	OT 5Y	0,668	-0,02	0,90
DIESEL	699,42	10,38	38,76	OT 10Y	1,862	-0,03	1,60
COBRE	5.880,00	-51,00	-331,00	BUND 10Y	0,031	-2,19	9,30
ZINCO	2.305,25	-72,25	-252,75	SCHATZ 2Y	0,078	-0,92	6,90
OURO	1.202,62	4,04	-9,08	T-NOTE 10Y	3,658	-1,52	6,90
TRIGO	525,25	6,50	-44,25	T-NOTE 2Y	3,153	-1,18	9,80
LICENÇA C02	22,82	-1,36	4,93	GILT 10Y	1,622	-1,75	6,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1585	0,10%	1,60%	1,1666	1,1762	1,1964
EUR/GBP	0,89028	0,04%	0,34%	0,8930	0,8960	0,9026
EUR/JPY	129,13	-0,24%	-2,34%	129,13	129,13	129,13
EUR/CHF	1,1283	0,01%	0,44%	1,1272	1,1260	1,1237
EUR/BRL	4,8099	0,20%	-7,87%	4,8833	4,9620	5,1432
EUR/PLN	4,3104	-0,14%	-0,10%	4,3322	4,3555	4,4054


FIXINGS CONTRA USD e EUR

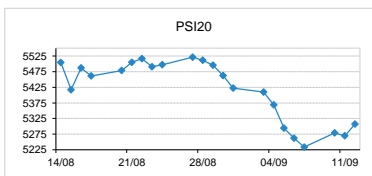
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1585	0,8903	129,13	1,1283	10,4503	7,4593	1,5119	1,62372	4,8099	9,6008
USD	0,8603	-	0,768	111,265	0,9711	8,9855	6,4167	1,3010	1,4008	4,1325	8,2531

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	7,980	1,92	54,32
BCP	0,241	-1,91	-11,36
CORT. AMORIM	11,2000	-1,06	8,74
CTT	3,2900	1,23	-6,19
EDP	3,265	-0,31	13,17
EDP R	8,505	-0,58	22,08
GALP	16,780	2,32	9,49
IBERSOL	9,380	0,86	-7,36
J MARTINS	12,765	1,59	-21,18
MOTA ENGIL	2,215	2,78	-39,53
NAVIGATOR	4,286	3,68	1,56
NOS	4,952	1,35	-9,65
NOVABASE	2,700	-0,74	-11,45
PHAROL	0,188	-0,42	-24,88
REN	2,426	-0,16	-2,14
SEMAPA	17,920	1,70	0,70
SONAE CAP.	0,805	-0,62	-9,24
SONAE SGPS	0,889	0,51	-21,05

MAIORES GANHOS/PERDAS

Título	Variação %
NAVIGATOR	3,68
MOTA ENGIL	2,78
GALP	2,32
ALTRI	1,92
SEMAPA	1,70
EDP R	-0,58
SONAE CAP.	-0,62
NOVABASE	-0,74
CORT. AMORIM	-1,06
BCP	-1,91



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.307,07	0,71%	-1,51%	5.801,45	5.079,75
CAC40	5.332,13	0,91%	0,37%	5.657,44	5.038,12
ESTX 50 PR	3.326,60	0,45%	-5,06%	3.708,82	3.261,86
XTRA DAX	12.032,30	0,52%	-6,85%	13.596,89	11.726,62
S&P 500	2.890,32	0,12%	8,14%	2.916,50	2.474,52
IBEX 35	9.306,80	0,24%	-7,34%	10.643,40	9.111,10
NIKKEI 225	22.604,61	-0,27%	-0,70%	24.129,34	19.437,14

