

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

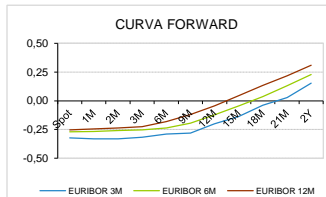
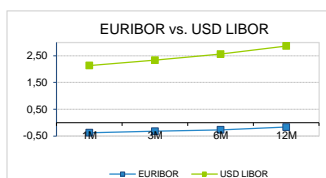
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

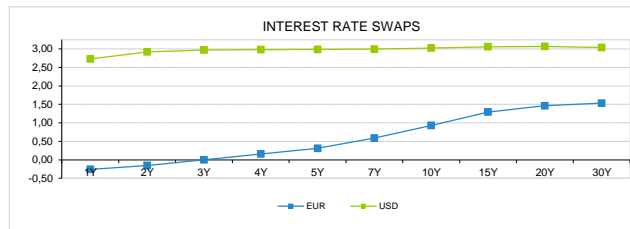
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	2,1344	-1	7	0,7233	-0,7768
3M	-0,3190	0	0	3M	2,3315	0	1	0,8011	-0,7306
6M	-0,2690	0	0	6M	2,5606	0	5	0,8944	-0,6508
12M	-0,1680	0	0	12M	2,8646	0	5	1,0467	-0,5182

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2542	0	-1	-0,0443	0,6450	1,1855
2Y	-0,1510	-1	-1	0,1319	0,7930	1,2955
3Y	-0,0010	-1	1	0,3025	0,9220	1,3985
4Y	0,1600	0	2	0,4605	1,0410	1,4915
5Y	0,3130	0	3	0,6035	1,1520	1,5710
7Y	0,5900	0	3	0,8551	1,3420	1,7005
10Y	0,9300	0	4	1,1534	1,5426	1,8215
15Y	1,2930	0	4	1,4406	1,7077	1,8915
20Y	1,4610	0	5	1,5671	1,7549	1,8698
30Y	1,5330	1	5	1,5978	1,7196	1,7904

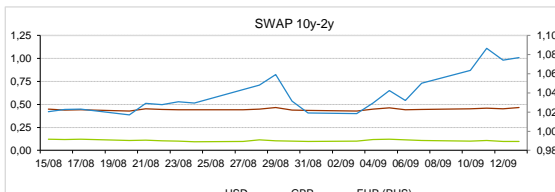
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,75
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



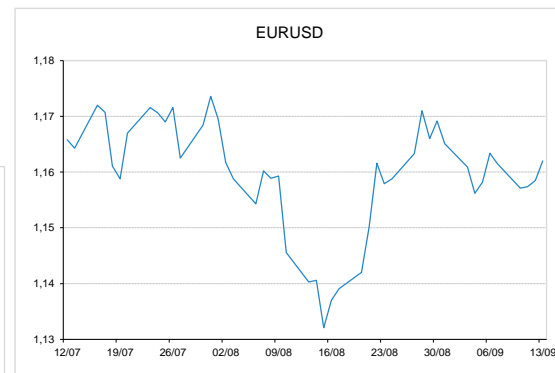
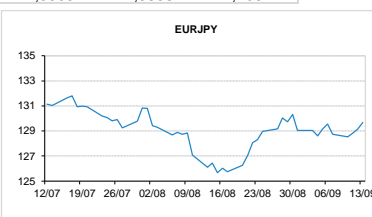
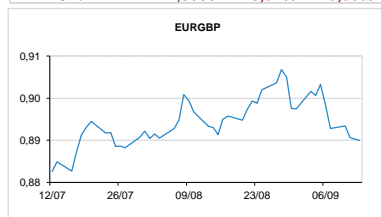
INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7310	1	7	3,1349	3,0040	2,9740
2Y	2,9220	3	12	3,1089	2,9840	2,9880
3Y	2,9730	3	12	3,0570	2,9810	3,0309
4Y	2,9840	3	11	3,0360	2,9860	3,0200
5Y	2,9860	3	10	3,0240	2,9950	3,0669
7Y	2,9950	3	9	3,0230	3,0480	3,0640
10Y	3,0260	3	9	3,0702	3,0746	3,0760
15Y	3,0620	2	8	3,0882	3,0620	3,0961
20Y	3,0680	2	8	3,0630	3,0728	3,0701
30Y	3,0410	2	7	3,0457	3,0050	2,9980



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,29	-1,45	5,37	OT 2Y	-0,118	0,00	3,00
JETFUEL	736,00	1,00	47,16	OT 5Y	0,679	0,01	4,50
DIESEL	697,75	1,00	42,41	OT 10Y	1,865	0,00	4,80
COBRE	5.997,00	138,00	-193,00	BUND 10Y	0,037	0,91	8,90
ZINCO	2.362,25	57,00	-195,75	SCHATZ 2Y	0,076	-0,23	6,70
OURO	1.202,96	-3,32	9,45	T-NOTE 10Y	3,656	-0,51	5,00
TRIGO	503,75	-3,00	-49,75	T-NOTE 2Y	3,169	0,79	9,40
LICENÇA C02	18,90	-4,05	0,84	GILT 10Y	1,640	1,94	7,60


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,162	0,30%	1,90%	1,1702	1,1800	1,2000
EUR/GBP	0,89	0,03%	0,37%	0,8927	0,8957	0,9022
EUR/JPY	129,68	-0,42%	-2,75%	129,68	129,68	129,68
EUR/CHF	1,1299	-0,09%	0,29%	1,1288	1,1275	1,1254
EUR/BRL	4,8728	-0,66%	-9,05%	4,9481	5,0291	5,2165
EUR/PLN	4,3085	-0,01%	-0,06%	4,3303	4,3538	4,4031


FIXINGS CONTRA USD e EUR

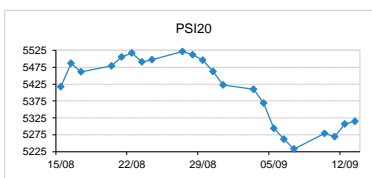
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1620	0,8900	129,68	1,1299	10,4660	7,4595	1,5182	1,62307	4,8728	9,6048
USD	0,8566	-	0,7638	111,855	0,9679	8,9604	6,3898	1,3017	1,3917	4,1722	8,2276

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	8,020	0,50	55,10
BCP	0,240	-0,54	-11,84
CORT. AMORIM	11,1800	-0,18	8,54
CTT	3,2880	-0,06	-6,24
EDP	3,243	-0,67	12,41
EDP R	8,510	0,06	22,15
GALP	16,650	-0,77	8,65
IBERSOL	9,380	0,00	-7,36
J MARTINS	12,770	0,04	-21,15
MOTA ENGIL	2,180	-1,58	-40,49
NAVIGATOR	4,270	-0,37	1,18
NOS	5,145	3,90	-6,13
NOVABASE	2,700	0,00	-11,45
PHAROL	0,185	-1,49	-26,00
REN	2,428	0,08	-2,06
SEMAPA	17,940	0,11	0,81
SONAE CAP.	0,820	1,86	-7,55
SONAE SGPS	0,905	1,74	-19,67

MAIORES GANHOS/PERDAS

Título	Variação %
NOS	3,90
SONAE CAP.	1,86
SONAE SGPS	1,74
ALTRI	0,50
SEMAPA	0,11
BCP	-0,54
EDP	-0,67
GALP	-0,77
PHAROL	-1,49
MOTA ENGIL	-1,58



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.315,06	0,15%	-1,36%	5.801,45	5.133,76
CAC40	5.328,12	-0,08%	0,29%	5.657,44	5.038,12
ESTX 50 PR	3.333,68	0,21%	-4,86%	3.708,82	3.261,86
XTRA DAX	12.055,55	0,19%	-6,67%	13.596,89	11.726,62
S&P 500	2.899,78	0,37%	8,46%	2.916,50	2.488,03
IBEX 35	9.329,20	0,24%	-7,12%	10.643,40	9.111,10
NIKKEI 225	22.821,32	0,96%	0,25%	24.129,34	19.787,65

