

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

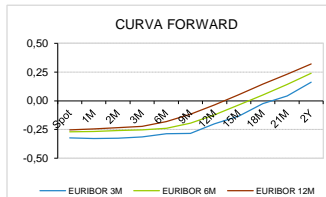
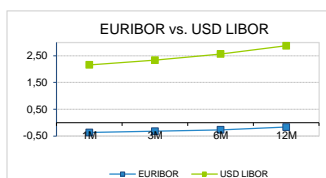
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

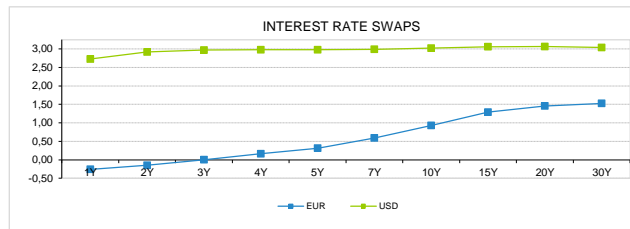
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	2,1584	2	10	0,7254	-0,7768
3M	-0,3190	0	0	3M	2,3341	0	2	0,7998	-0,7306
6M	-0,2690	0	0	6M	2,5671	1	6	0,8965	-0,6510
12M	-0,1680	0	0	12M	2,8734	1	7	1,0494	-0,5182

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2543	0	-1	-0,0361	0,6729	1,2115
2Y	-0,1480	0	0	0,1423	0,8209	1,3195
3Y	0,0030	0	2	0,3174	0,9501	1,4229
4Y	0,1640	0	3	0,4781	1,0660	1,5150
5Y	0,3170	0	5	0,6210	1,1770	1,5945
7Y	0,5930	0	5	0,8741	1,3665	1,7220
10Y	0,9320	0	6	1,1725	1,5647	1,8400
15Y	1,2920	0	6	1,4582	1,7271	1,9095
20Y	1,4590	0	6	1,5841	1,7726	1,8865
30Y	1,5300	0	6	1,6138	1,7369	1,8065

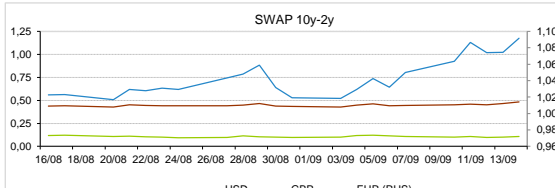
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,75
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



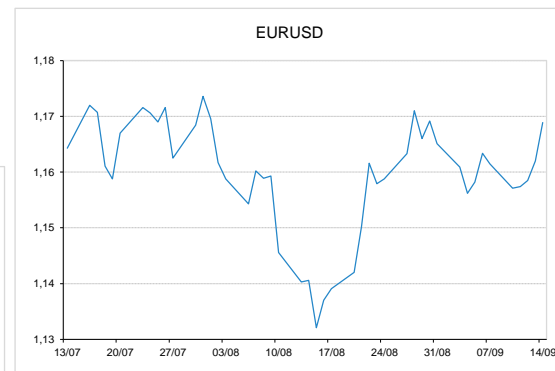
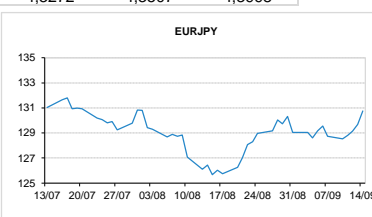
INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7280	0	7	3,1746	3,0631	3,0419
2Y	2,9200	0	12	3,1494	3,0310	3,0537
3Y	2,9690	0	11	3,1215	3,0478	3,0711
4Y	2,9800	0	10	3,1013	3,0320	3,0882
5Y	2,9810	-1	10	3,0876	3,0622	3,1062
7Y	2,9900	-1	9	3,0660	3,0660	3,1020
10Y	3,0230	0	8	3,0890	3,0900	3,1394
15Y	3,0590	0	8	3,1030	3,1000	3,1080
20Y	3,0660	0	8	3,0980	3,0880	3,0850
30Y	3,0390	0	7	3,0570	3,0679	3,0598



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,60	0,42	5,82	OT 2Y	-0,101	0,02	3,50
JETFUEL	736,00	0,00	41,75	OT 5Y	0,683	0,00	3,10
DIESEL	683,25	-14,50	24,00	OT 10Y	1,856	-0,01	0,90
COBRE	5.990,00	36,00	-120,50	BUND 10Y	0,064	2,34	15,30
ZINCO	2.346,00	-16,25	-147,50	SCHATZ 2Y	0,085	0,69	9,40
OURO	1.197,98	-3,51	3,86	T-NOTE 10Y	3,692	2,87	12,30
TRIGO	505,00	8,00	-56,25	T-NOTE 2Y	3,196	2,75	15,70
LICENÇA C02	19,96	1,06	1,80	GILT 10Y	1,663	2,34	14,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1689	0,59%	2,48%	1,1771	1,1868	1,2070
EUR/GBP	0,89228	-0,26%	0,08%	0,8950	0,8980	0,9046
EUR/JPY	130,75	-0,82%	-3,31%	130,75	130,75	130,75
EUR/CHF	1,1271	0,15%	0,08%	1,1260	1,1247	1,1226
EUR/BRL	4,8784	0,89%	-10,02%	4,9529	5,0339	5,2270
EUR/PLN	4,3055	-0,05%	-0,10%	4,3272	4,3507	4,3998


FIXINGS CONTRA USD e EUR

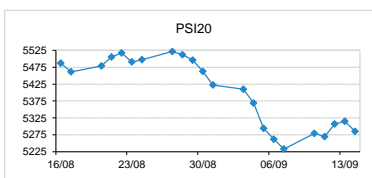
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1689	0,8923	130,75	1,1271	10,5279	7,4601	1,5186	1,62356	4,8784	9,6010
USD	0,8571	-	0,7647	112,085	0,9661	9,0248	6,3939	1,3037	1,3925	4,1859	8,2437

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	8,050	0,25	55,48
BCP	0,237	-1,29	-12,98
CORT. AMORIM	11,2200	0,36	8,93
CTT	3,3000	0,67	-5,62
EDP	3,245	0,06	12,48
EDP R	8,335	-2,12	19,56
GALP	16,530	-0,60	7,99
IBERSOL	9,400	0,00	-7,36
J MARTINS	12,890	0,67	-20,62
MOTA ENGIL	2,140	-1,83	-41,58
NAVIGATOR	4,256	-0,23	0,94
NOS	5,105	-0,78	-6,86
NOVABASE	2,720	0,74	-10,79
PHAROL	0,183	-1,08	-26,80
REN	2,424	-0,08	-2,14
SEMAPA	17,520	-2,34	-1,55
SONAE CAP.	0,801	-2,32	-9,70
SONAE SGPS	0,898	-0,94	-20,43
-	-	-	-
-	-	-	-

MAIORES GANHOS/PERDAS

Título	Variação %
NOVABASE	0,74
CTT	0,67
J MARTINS	0,67
CORT. AMORI	0,36
ALTRI	0,25
BCP	-1,29
MOTA ENGIL	-1,83
EDP R	-2,12
SONAE CAP.	-2,32
SEMAPA	-2,34



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.285,32	-0,56%	-1,91%	5.801,45	5.156,54
CAC40	5.352,57	0,46%	0,75%	5.657,44	5.038,12
ESTX 50 PR	3.344,63	0,33%	-4,55%	3.708,82	3.261,86
XTRA DAX	12.124,33	0,62%	-6,10%	13.596,89	11.726,62
S&P 500	2.906,48	0,10%	8,73%	2.916,50	2.488,03
IBEX 35	9.372,80	0,47%	-6,68%	10.643,40	9.111,10
NIKKEI 225	23.094,67	1,20%	1,45%	24.129,34	19.787,65

