

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

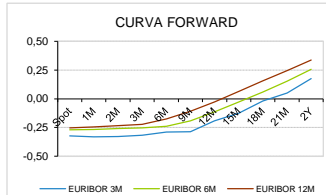
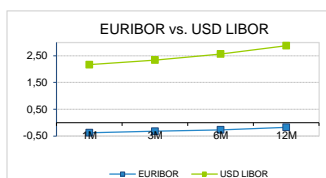
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

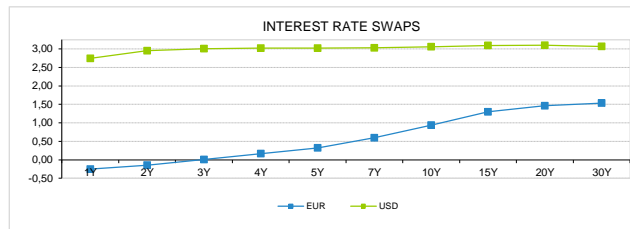
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	2,1647	1	10	0,7240	-0,7768
3M	-0,3190	0	0	3M	2,3371	0	2	0,7976	-0,7306
6M	-0,2680	0	0	6M	2,5688	0	6	0,8923	-0,6530
12M	-0,1690	0	0	12M	2,8802	1	7	1,0499	-0,5182

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2538	0	-1	-0,0265	0,6830	1,2140
2Y	-0,1450	0	0	0,1539	0,8310	1,3250
3Y	0,0080	1	2	0,3290	0,9580	1,4260
4Y	0,1690	1	4	0,4910	1,0760	1,5170
5Y	0,3230	1	5	0,6330	1,1878	1,5960
7Y	0,5990	1	6	0,8853	1,3745	1,7190
10Y	0,9370	1	6	1,1799	1,5660	1,8370
15Y	1,2970	1	6	1,4591	1,7242	1,9020
20Y	1,4640	1	6	1,5810	1,7676	1,8834
30Y	1,5350	1	6	1,6110	1,7297	1,8020

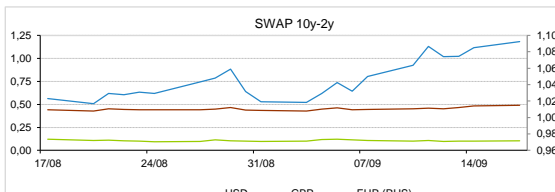
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,75
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



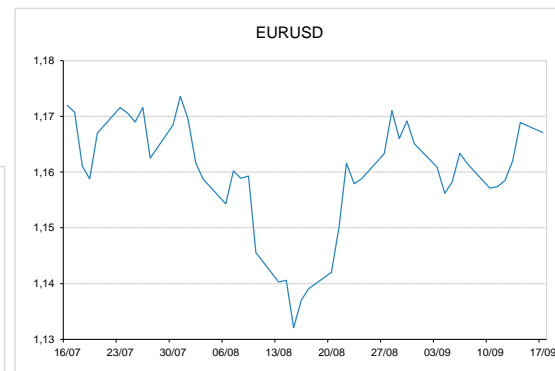
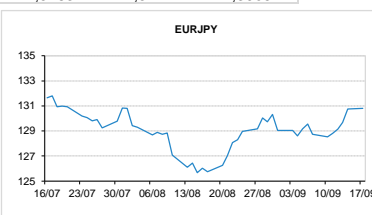
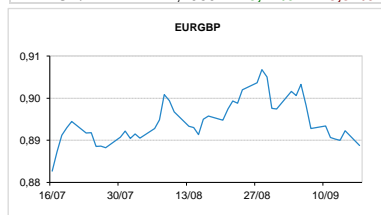
INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7430	1	11	3,1630	3,0330	3,0320
2Y	2,9540	3	13	3,1150	3,0416	3,0425
3Y	3,0080	3	13	3,0870	3,0378	3,0616
4Y	3,0200	3	13	3,0901	3,0210	3,0525
5Y	3,0240	4	13	3,0789	3,0533	3,0977
7Y	3,0310	4	11	3,0550	3,0805	3,0920
10Y	3,0600	4	10	3,1024	3,1043	3,1292
15Y	3,0940	4	9	3,1188	3,1153	3,1228
20Y	3,0980	4	9	3,1133	3,1021	3,1002
30Y	3,0690	4	8	3,0485	3,0592	3,0245



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,08	-0,01	6,01	OT 2Y	-0,110	0,00	3,90
JETFUEL	723,50	-12,50	34,00	OT 5Y	0,667	-0,02	0,10
DIESEL	683,75	0,50	29,25	OT 10Y	1,831	-0,03	-2,30
COBRE	5.905,50	-60,00	-71,00	BUND 10Y	0,073	1,06	14,60
ZINCO	2.317,00	-29,00	-142,00	SCHATZ 2Y	0,094	0,92	9,20
OURO	1.202,53	9,03	17,48	T-NOTE 10Y	3,688	-0,17	10,10
TRIGO	511,75	0,25	-68,00	T-NOTE 2Y	3,196	0,00	13,70
LICENÇA C02	21,01	1,04	2,87	GILT 10Y	1,667	0,68	13,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1671	-0,15%	2,46%	1,1753	1,1850	1,2052
EUR/GBP	0,88875	0,40%	0,79%	0,8915	0,8944	0,9010
EUR/JPY	130,79	-0,03%	-3,85%	130,79	130,79	130,79
EUR/CHF	1,1244	0,00%	1,29%	1,1233	1,1220	1,1198
EUR/BRL	4,8776	-0,52%	-8,32%	4,9515	5,0320	5,2267
EUR/PLN	4,2969	0,17%	-0,07%	4,3183	4,3412	4,3905


FIXINGS CONTRA USD e EUR

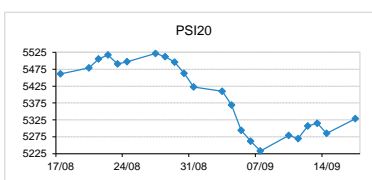
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1671	0,8888	130,79	1,1244	10,4198	7,4606	1,5219	1,62677	4,8776	9,5527
USD	0,8555	-	0,7604	111,925	0,9624	8,9236	6,3825	1,3026	1,3925	4,1493	8,1733

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	8,130	0,99	57,22
BCP	0,245	3,68	-9,78
CORT. AMORIM	11,2800	0,53	9,51
CTT	3,3560	1,70	-4,31
EDP	3,264	0,59	13,14
EDP R	8,430	1,14	21,00
GALP	16,450	-0,48	7,34
IBERSOL	9,580	1,91	-5,38
J MARTINS	13,010	0,93	-19,67
MOTA ENGIL	2,165	1,17	-40,90
NAVIGATOR	4,242	-0,33	0,52
NOS	5,095	-0,20	-7,04
NOVABASE	2,690	-1,10	-11,77
PHAROL	0,184	0,33	-26,56
REN	2,442	0,74	-1,49
SEMAPA	17,640	0,68	-0,87
SONAE CAP.	0,797	-0,50	-10,15
SONAE SGPS	0,912	1,56	-19,01

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	3,68
IBERSOL	1,91
CTT	1,70
SONAE SGPS	1,56
MOTA ENGIL	1,17
NOS	-0,20
NAVIGATOR	-0,33
GALP	-0,48
SONAE CAP.	-0,50
NOVABASE	-1,10



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.328,83	0,82%	-1,10%	5.801,45	5.175,11
CAC40	5.348,87	-0,07%	0,68%	5.657,44	5.038,12
ESTX 50 PR	3.346,11	0,04%	-4,50%	3.708,82	3.261,86
XTRA DAX	12.096,41	-0,23%	-6,36%	13.596,89	11.726,62
S&P 500	2.897,67	-0,25%	8,38%	2.916,50	2.488,03
IBEX 35	9.404,60	0,42%	-6,37%	10.643,40	9.111,10
NIKKEI 225	23.094,67	1,20%	1,45%	24.129,34	19.787,65

