

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

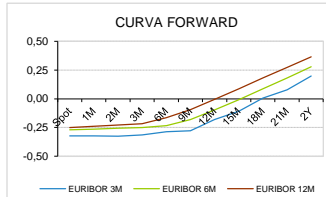
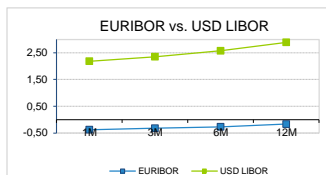
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

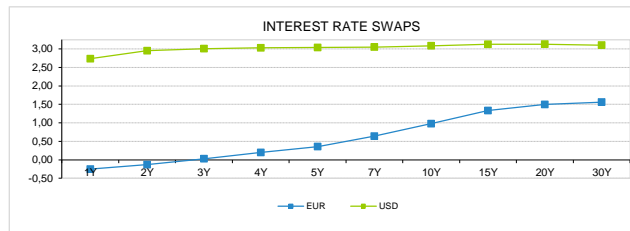
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	2,1824	2	11	0,7258	-0,7808
3M	-0,3190	0	0	3M	2,3534	2	4	0,8007	-0,7308
6M	-0,2680	0	0	6M	2,5718	0	6	0,8948	-0,6516
12M	-0,1680	0	0	12M	2,8871	1	7	1,0600	-0,5186

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2517	0	0	-0,0065	0,6990	1,2370
2Y	-0,1320	1	3	0,1783	0,8420	1,3490
3Y	0,0310	1	6	0,3517	0,9720	1,4490
4Y	0,1990	2	8	0,5080	1,0930	1,5405
5Y	0,3580	2	10	0,6520	1,2020	1,6230
7Y	0,6390	3	12	0,9040	1,3900	1,7527
10Y	0,9780	3	12	1,1998	1,5887	1,8640
15Y	1,3320	3	12	1,4839	1,7497	1,9310
20Y	1,4970	4	12	1,6074	1,7939	1,9070
30Y	1,5620	4	11	1,6356	1,7570	1,8260

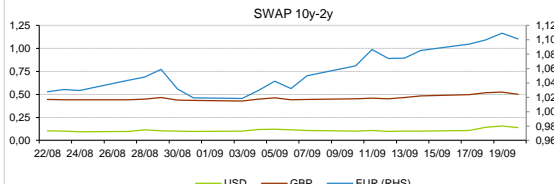
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,75
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



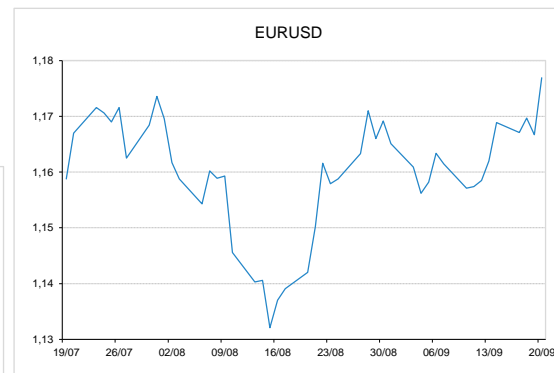
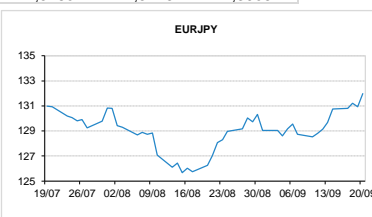
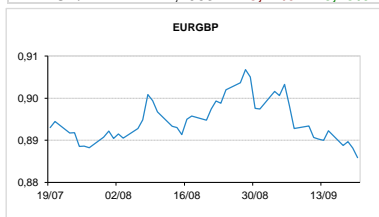
INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7360	0	10	3,1985	3,1248	3,0930
2Y	2,9530	0	14	3,1864	3,0950	3,1020
3Y	3,0110	1	15	3,1647	3,0940	3,1140
4Y	3,0300	2	16	3,1505	3,0985	3,1340
5Y	3,0380	2	16	3,1336	3,1080	3,1818
7Y	3,0530	3	16	3,1260	3,1340	3,1765
10Y	3,0890	3	16	3,1515	3,1610	3,1880
15Y	3,1260	4	16	3,1740	3,1740	3,1850
20Y	3,1320	4	16	3,1690	3,1580	3,1570
30Y	3,1040	4	15	3,1260	3,1130	3,1070



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,77	-0,63	6,20	OT 2Y	-0,084	0,01	9,70
JETFUEL	729,75	-1,50	44,50	OT 5Y	0,720	0,00	14,30
DIESEL	691,75	-2,00	41,75	OT 10Y	1,883	-0,01	11,10
COBRE	6.087,00	35,00	195,00	BUND 10Y	0,088	-1,59	14,10
ZINCO	2.427,50	87,50	35,00	SCHATZ 2Y	0,094	-0,23	8,30
OURO	1.203,73	-0,31	13,22	T-NOTE 10Y	3,743	-1,36	17,80
TRIGO	522,50	0,00	-40,00	T-NOTE 2Y	3,224	-0,39	18,90
LICENÇA C02	22,09	0,62	3,60	GILT 10Y	1,717	-2,16	15,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1769	0,87%	3,06%	1,1852	1,1951	1,2155
EUR/GBP	0,8859	0,25%	1,00%	0,8886	0,8917	0,8985
EUR/JPY	131,98	-0,79%	-4,34%	131,98	131,98	131,98
EUR/CHF	1,1300	-0,10%	0,74%	1,1289	1,1276	1,1253
EUR/BRL	4,7925	0,57%	-4,88%	4,8664	4,9503	5,1442
EUR/PLN	4,2963	-0,24%	0,28%	4,3180	4,3416	4,3906


FIXINGS CONTRA USD e EUR

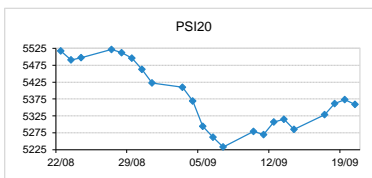
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1769	0,8859	131,98	1,1300	10,3283	7,4592	1,5167	1,61382	4,7925	9,5877
USD	0,8511	-	0,7547	112,43	0,9608	8,7842	6,3485	1,2909	1,3747	4,1122	8,1652

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	8,220	-0,96	58,96
BCP	0,254	0,12	-6,73
CORT. AMORIM	11,6200	1,57	12,82
CTT	3,3660	-0,30	-4,02
EDP	3,223	-0,52	11,72
EDP R	8,575	1,00	23,08
GALP	16,350	0,58	6,69
IBERSOL	9,600	0,42	-5,19
J MARTINS	12,930	-1,67	-20,16
MOTA ENGIL	2,190	0,92	-40,21
NAVIGATOR	4,376	0,37	3,69
NOS	5,040	-0,88	-8,05
NOVABASE	2,670	-0,74	-12,43
PHAROL	0,188	3,18	-24,64
REN	2,420	-0,49	-2,38
SEMAPA	17,480	-1,35	-1,77
SONAE CAP.	0,794	-0,25	-10,48
SONAE SGPS	0,935	-2,55	-17,01

MAIORES GANHOS/PERDAS

Título	Variação %
PHAROL	3,18
CORT. AMORIM	1,57
EDP R	1,00
MOTA ENGIL	0,92
GALP	0,58
NOS	-0,88
ALTRI	-0,96
SEMAPA	-1,35
J MARTINS	-1,67
SONAE SGPS	-2,55



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.358,81	-0,27%	-0,55%	5.801,45	5.208,33
CAC40	5.451,59	1,07%	2,62%	5.657,44	5.038,12
ESTX 50 PR	3.403,12	1,03%	-2,88%	3.708,82	3.261,86
XTRA DAX	12.326,48	0,88%	-4,58%	13.596,89	11.726,62
S&P 500	2.929,64	0,76%	9,59%	2.930,17	2.488,03
IBEX 35	9.583,70	1,03%	-4,58%	10.643,40	9.111,10
NIKKEI 225	23.674,93	0,01%	4,00%	24.129,34	20.213,66

