

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

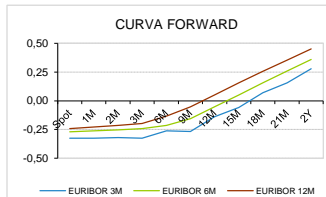
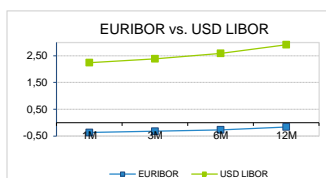
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

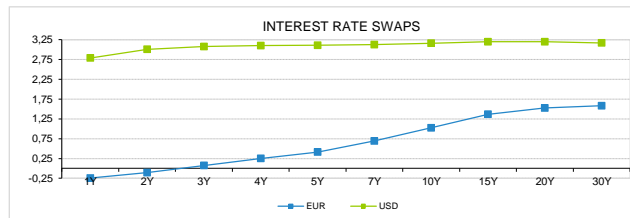
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	2,2422	1	17	0,7249	-0,7830
3M	-0,3180	0	0	3M	2,3861	1	7	0,8012	-0,7322
6M	-0,2680	0	0	6M	2,5935	0	7	0,9009	-0,6538
12M	-0,1610	0	1	12M	2,9145	0	9	1,0616	-0,5180

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2427	0	0	0,0495	0,7947	1,3020
2Y	-0,1060	1	5	0,2507	0,9381	1,4020
3Y	0,0750	1	9	0,4310	1,0590	1,4900
4Y	0,2530	1	12	0,5915	1,1680	1,5720
5Y	0,4160	1	14	0,7315	1,2655	1,6490
7Y	0,6930	1	15	0,9685	1,4380	1,7671
10Y	1,0230	1	15	1,2465	1,6156	1,8650
15Y	1,3670	1	14	1,5052	1,7566	1,9195
20Y	1,5240	1	13	1,6148	1,7907	1,8893
30Y	1,5840	1	12	1,6295	1,7428	1,8020

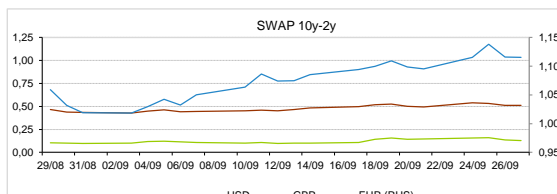
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	2,25
Reino Unido	0,75
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7920	2	15	3,2104	3,1180	3,1010
2Y	3,0090	3	20	3,2037	3,1020	3,1125
3Y	3,0780	3	23	3,1816	3,1030	3,1280
4Y	3,1020	4	25	3,1309	3,1080	3,1689
5Y	3,1120	4	25	3,1350	3,1388	3,1845
7Y	3,1280	4	26	3,1370	3,1654	3,1820
10Y	3,1620	4	26	3,1645	3,1903	3,2139
15Y	3,1970	4	26	3,1770	3,1982	3,1840
20Y	3,2010	4	25	3,1929	3,1600	3,1805
30Y	3,1690	4	25	3,1522	3,1379	3,1291

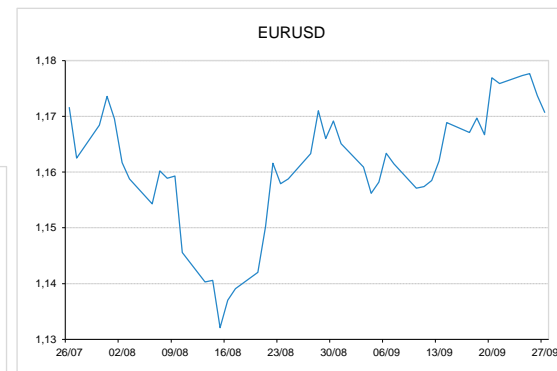
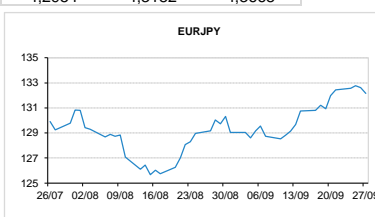


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	81,72	0,38	5,22	OT 2Y	-0,107	-0,01	6,30
JETFUEL	755,75	2,47	37,75	OT 5Y	0,726	-0,01	7,50
DIESEL	717,50	2,91	34,00	OT 10Y	1,868	-0,03	-0,80
COBRE	6.289,00	-36,00	177,00	BUND 10Y	0,147	-0,15	14,70
ZINCO	2.553,75	39,75	11,25	SCHATZ 2Y	0,131	0,23	8,30
OURO	1.183,90	-10,49	-27,47	T-NOTE 10Y	3,748	1,02	14,60
TRIGO	514,25	-3,25	-8,25	T-NOTE 2Y	3,224	1,18	14,60
LICENÇA C02	20,81	0,57	-0,49	GILT 10Y	1,730	0,29	13,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1707	-0,26%	0,64%	1,1801	1,1893	1,2096
EUR/GBP	0,88973	0,12%	1,56%	0,8927	0,8957	0,9024
EUR/JPY	132,15	0,35%	-2,26%	132,15	132,15	132,15
EUR/CHF	1,1412	-0,65%	0,26%	1,1400	1,1388	1,1367
EUR/BRL	4,6654	1,49%	2,18%	4,7396	4,8193	4,9990
EUR/PLN	4,2717	0,02%	-0,05%	4,2954	4,3182	4,3668



FIXINGS CONTRA USD e EUR

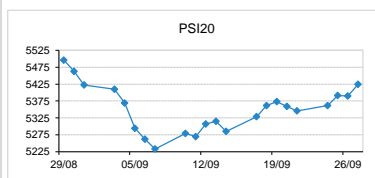
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1707	0,8897	132,15	1,1412	10,2954	7,4577	1,5209	1,61732	4,6654	9,4986
USD	0,8561	-	0,7621	113,245	0,9754	8,8246	6,3846	1,3064	1,3846	3,9845	8,1348

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	8,330	-0,36	61,09
BCP	0,264	0,65	-2,87
CORT. AMORIM	11,520	0,52	11,84
CTT	3,390	0,59	-3,34
EDP	3,287	0,98	13,93
EDP R	8,800	0,23	26,31
GALP	16,940	-0,06	10,54
IBERSOL	9,500	0,00	-6,17
J MARTINS	12,735	0,24	-21,36
MOTA ENGIL	2,195	2,33	-40,08
NAVIGATOR	4,288	2,73	1,61
NOS	5,190	0,97	-5,31
NOVABASE	2,690	1,13	-11,77
PHAROL	0,179	-0,56	-28,56
REN	2,444	0,99	-1,41
SEMAPA	17,280	1,05	-2,89
SONAE CAP.	0,748	0,27	-15,67
SONAE SGPS	0,903	-0,28	-19,85
-	-	-	-
-	-	-	-
-	-	-	-

MAIORES GANHOS/PERDAS

Título	Variação %
NAVIGATOR	2,73
MOTA ENGIL	2,33
NOVABASE	1,13
SEMAPA	1,05
REN	0,99
GALP	-0,06
SONAE SGPS	-0,28
ALTRI	-0,36
PHAROL	-0,56



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.424,27	0,64%	0,67%	5.801,45	5.208,33
CAC40	5.540,41	0,50%	4,29%	5.657,44	5.038,12
ESTX 50 PR	3.449,79	0,48%	-1,55%	3.708,82	3.261,86
XTRA DAX	12.435,59	0,40%	-3,73%	13.596,89	11.726,62
S&P 500	2.922,29	0,57%	9,31%	2.940,91	2.495,91
IBEX 35	9.527,50	0,03%	-5,14%	10.643,40	9.111,10
NIKKEI 225	23.796,74	-0,99%	4,53%	24.129,34	20.213,66

