

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

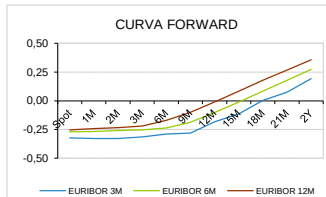
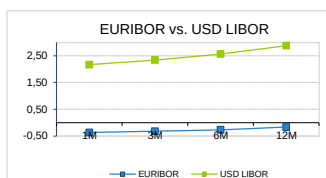
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

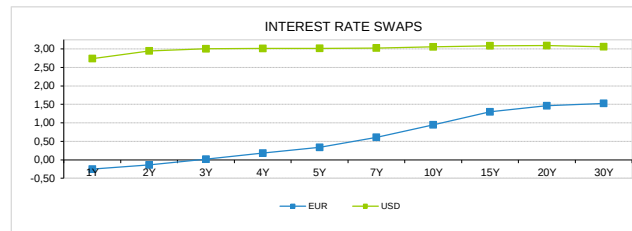
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	2,1653	0	10	0,7264	-0,7808
3M	-0,3180	0	0	3M	2,3375	0	3	0,8003	-0,7308
6M	-0,2670	0	0	6M	2,5679	0	6	0,8896	-0,6516
12M	-0,1670	0	0	12M	2,8795	0	7	1,0460	-0,5186

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2520	0	0	-0,0120	0,7113	1,2540
2Y	-0,1390	0	2	0,1744	0,8602	1,3660
3Y	0,0170	1	4	0,3529	0,9909	1,4660
4Y	0,1800	0	6	0,5165	1,1110	1,5580
5Y	0,3350	0	8	0,6606	1,2200	1,6350
7Y	0,6110	0	9	0,9150	1,4080	1,7590
10Y	0,9460	0	9	1,2109	1,6006	1,8760
15Y	1,2980	-1	8	1,4926	1,7597	1,9410
20Y	1,4610	-1	8	1,6155	1,8039	1,9160
30Y	1,5270	-1	7	1,6453	1,7669	1,8350

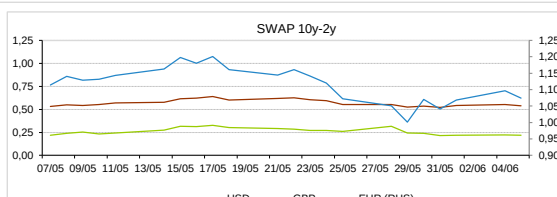
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,75
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



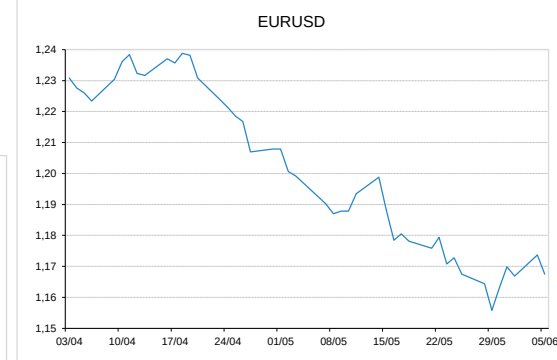
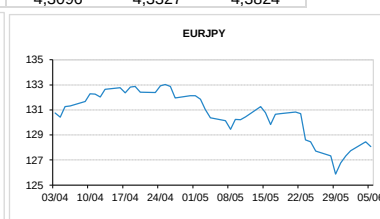
INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7390	0	11	3,1985	3,0930	3,1140
2Y	2,9500	0	14	3,1610	3,1288	3,1477
3Y	3,0030	-1	15	3,1400	3,1299	3,1671
4Y	3,0150	-1	15	3,1280	3,1050	3,1854
5Y	3,0180	-1	14	3,1230	3,0860	3,2026
7Y	3,0260	-1	14	3,1045	3,1410	3,1810
10Y	3,0550	-1	13	3,1904	3,1450	3,1920
15Y	3,0880	-1	12	3,1540	3,1760	3,1850
20Y	3,0930	-1	12	3,1680	3,1620	3,1890
30Y	3,0630	-1	11	3,1380	3,1260	3,1250



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	79,11	0,08	7,04	OT 2Y	-0,090	0,01	17,90
JETFUEL	731,25	3,25	41,75	OT 5Y	0,724	0,03	8,70
DIESEL	693,75	4,75	39,25	OT 10Y	1,892	0,04	14,70
COBRE	6.091,00	141,00	160,00	BUND 10Y	0,104	0,91	-17,20
ZINCO	2.340,00	28,50	-52,50	SCHATZ 2Y	0,099	-0,23	-9,80
OURO	1.203,80	5,42	18,75	T-NOTE 10Y	3,751	2,04	-5,10
TRIGO	520,00	9,50	-59,75	T-NOTE 2Y	3,232	1,97	-7,50
LICENÇA C02	21,49	1,26	3,35	GILT 10Y	1,737	4,41	-11,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1667	-0,26%	2,16%	1,1750	1,1847	1,2052
EUR/GBP	0,88813	0,17%	0,75%	0,8909	0,8939	0,9006
EUR/JPY	130,94	0,21%	-3,58%	130,94	130,94	130,94
EUR/CHF	1,1298	-0,39%	0,75%	1,1287	1,1274	1,1253
EUR/BRL	4,8144	0,88%	-5,30%	4,8873	4,9675	5,1605
EUR/PLN	4,2881	0,02%	0,47%	4,3096	4,3327	4,3824


FIXINGS CONTRA USD e EUR

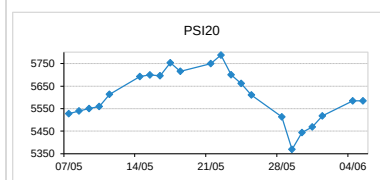
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1667	0,8881	130,94	1,1298	10,3667	7,4598	1,5115	1,60688	4,8144	9,5274
USD	0,8569	-	0,7603	112,315	0,9679	8,8824	6,3924	1,2963	1,3767	4,1350	8,1587

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	8,300	-1,07	60,51
BCP	0,253	1,60	-6,84
CORT. AMORIM	11,4400	-0,17	11,07
CTT	3,3760	-0,30	-3,74
EDP	3,240	-0,31	12,31
EDP R	8,490	0,35	21,86
GALP	16,255	-0,46	6,07
IBERSOL	9,560	0,00	-5,58
J MARTINS	13,150	1,08	-18,80
MOTA ENGIL	2,170	0,23	-40,76
NAVIGATOR	4,360	1,16	3,31
NOS	5,085	-0,39	-7,22
NOVABASE	2,690	0,37	-11,77
PHAROL	0,183	0,66	-26,96
REN	2,432	-0,98	-1,90
SEMAPA	17,720	0,80	-0,42
SONAE CAP.	0,796	-0,50	-10,26
SONAE SGPS	0,959	0,74	-14,83

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	1,60
NAVIGATOR	1,16
J MARTINS	1,08
SEMAPA	0,80
SONAE SGPS	0,74
NOS	-0,39
GALP	-0,46
SONAE CAP.	-0,50
REN	-0,98
ALTRI	-1,07



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.373,06	0,22%	-0,28%	5.801,45	5.208,33
CAC40	5.393,74	0,56%	1,53%	5.657,44	5.038,12
ESTX 50 PR	3.368,56	0,30%	-3,86%	3.708,82	3.261,86
XTRA DAX	12.219,02	0,50%	-5,41%	13.596,89	11.726,62
S&P 500	2.910,90	0,23%	8,88%	2.916,50	2.488,03
IBEX 35	9.486,30	0,41%	-5,55%	10.643,40	9.111,10
NIKKEI 225	23.672,52	1,08%	3,99%	24.129,34	20.122,00

