

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

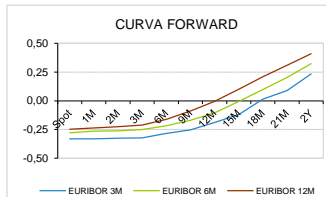
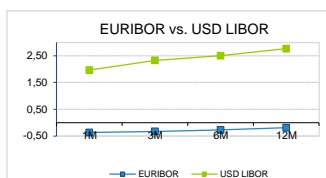
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

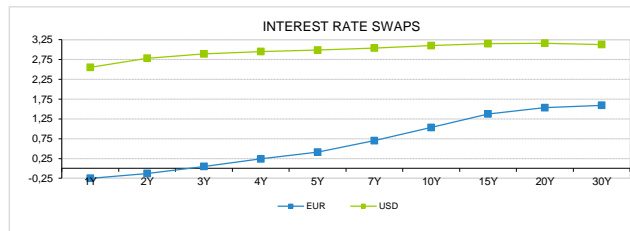
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,9613	1	6	0,4996	-0,7861
3M	-0,3240	0	0	3M	2,3300	0	-3	0,6228	-0,7256
6M	-0,2710	0	0	6M	2,4988	0	-1	0,7463	-0,6466
12M	-0,1890	0	0	12M	2,7652	0	0	0,9289	-0,5228

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2470	0	1	-0,0052	0,8054	1,3510
2Y	-0,1260	-1	2	0,2004	0,9542	1,4510
3Y	0,0510	-2	1	0,4008	1,0850	1,5440
4Y	0,2390	-3	0	0,5742	1,2000	1,6250
5Y	0,4100	-3	0	0,7275	1,3040	1,6945
7Y	0,7010	-4	1	0,9818	1,4770	1,7960
10Y	1,0330	-5	2	1,2658	1,6556	1,9090
15Y	1,3770	-5	4	1,5350	1,8022	1,9630
20Y	1,5340	-4	6	1,6453	1,8314	1,9310
30Y	1,5930	-4	7	1,6640	1,7840	1,8440

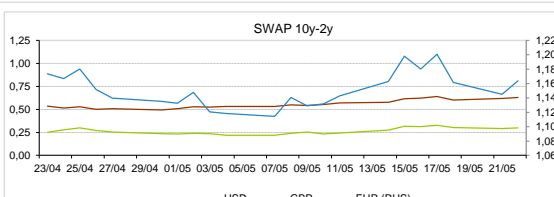
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



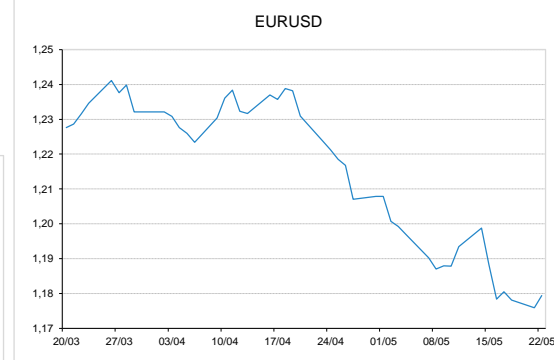
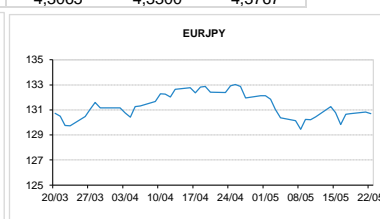
INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5530	-2	2	3,0470	3,1240	3,1632
2Y	2,7820	-4	8	3,0973	3,1462	3,1834
3Y	2,8930	-4	11	3,0890	3,1280	3,1675
4Y	2,9520	-5	14	3,1210	3,1235	3,1670
5Y	2,9890	-5	16	3,1293	3,1360	3,2262
7Y	3,0420	-4	20	3,1270	3,1755	3,2165
10Y	3,1020	-4	23	3,1856	3,2241	3,2185
15Y	3,1510	-3	24	3,2069	3,2264	3,2045
20Y	3,1630	-3	24	3,1730	3,2069	3,1720
30Y	3,1290	-2	24	3,1230	3,1170	3,1405



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	80,37	1,15	7,02	OT 2Y	-0,057	0,00	10,50
JETFUEL	747,25	1,25	51,25	OT 5Y	0,759	-0,05	17,00
DIESEL	702,50	1,50	56,50	OT 10Y	1,962	-0,04	30,70
COBRE	6.898,00	24,00	-113,00	BUND 10Y	0,081	2,35	-6,10
ZINCO	3.110,00	3,50	-127,50	SCHATZ 2Y	0,016	1,15	-4,10
OURO	1.292,45	-0,14	-43,15	T-NOTE 10Y	3,732	0,68	8,30
TRIGO	528,25	21,00	51,00	T-NOTE 2Y	2,938	-0,39	5,90
LICENÇA C02	15,91	0,35	2,86	GILT 10Y	1,669	3,21	1,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1794	0,30%	-3,63%	1,1877	1,1968	1,2163
EUR/GBP	0,87688	-0,05%	-0,05%	0,8792	0,8819	0,8879
EUR/JPY	130,7	0,11%	1,29%	130,70	130,70	130,70
EUR/CHF	1,1699	0,53%	2,09%	1,1687	1,1674	1,1653
EUR/BRL	4,2889	1,05%	-1,73%	4,3553	4,4174	4,5584
EUR/PLN	4,2834	0,20%	-1,91%	4,3065	4,3300	4,3767

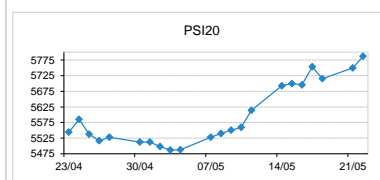

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1794	0,8769	130,70	1,1699	10,2201	7,4480	1,5064	1,55276	4,2889	9,4753
USD	0,8494	-	0,7451	111,015	0,9933	8,6883	6,3263	1,2774	1,3181	3,6514	8,0595

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	7,840	1,42	51,61
BCP	0,283	1,88	3,86
CORT. AMORIM	11,9600	4,00	16,12
CTT	2,9580	-0,87	-15,65
EDP	3,450	-1,03	19,58
EDP R	8,245	0,00	18,34
GALP	17,150	0,50	11,91
IBERSOL	11,350	0,00	-6,58
J MARTINS	13,900	0,36	-14,17
MOTA ENGIL	3,550	0,14	-3,08
NAVIGATOR	5,430	0,28	27,70
NOS	4,958	0,41	-9,54
NOVABASE	2,930	0,00	-3,90
PHAROL	0,273	1,11	9,20
REN	2,638	0,92	6,41
SEMAPA	21,250	4,42	19,42
SONAE CAP.	1,036	1,57	16,80
SONAE SGPS	1,159	1,31	2,93
-	-	-	-
-	-	-	-
-	-	-	-

MAIORES GANHOS/PERDAS	
Título	Variação %
SEMAPA	4,42
CORT. AMORI	4,00
BCP	1,88
SONAE CAP.	1,57
ALTRI	1,42
CTT	-0,87
EDP	-1,03



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.787,44	0,65%	7,41%	5.801,45	5.014,62
CAC40	5.640,10	0,05%	6,17%	5.657,44	4.995,07
ESTX 50 PR	3.587,25	0,41%	2,38%	3.708,82	3.261,86
XTRA DAX	13.169,92	0,71%	1,95%	13.596,89	11.726,62
S&P 500	2.737,44	0,16%	2,39%	2.872,87	2.386,92
IBEX 35	10.138,80	0,72%	0,94%	11.048,00	9.327,60
NIKKEI 225	22.960,34	-0,18%	0,86%	24.129,34	19.239,52

