

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

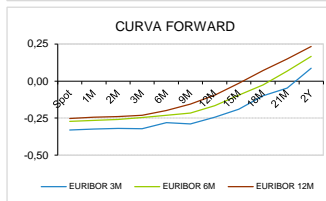
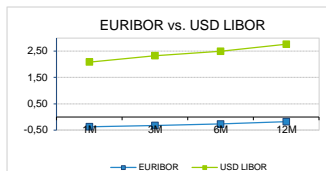
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

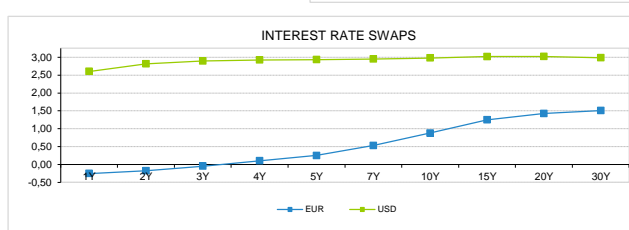
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	2,0879	0	14	0,5030	-0,7894
3M	-0,3230	0	0	3M	2,3303	1	0	0,6285	-0,7332
6M	-0,2680	0	0	6M	2,4950	0	0	0,7521	-0,6446
12M	-0,1820	0	1	12M	2,7625	-1	0	0,9363	-0,5254

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2517	0	0	-0,0958	0,5644	1,1420
2Y	-0,1760	-1	-6	0,0690	0,7194	1,2620
3Y	-0,0460	-2	-12	0,2341	0,8600	1,3740
4Y	0,1030	-3	-16	0,3939	0,9890	1,4735
5Y	0,2510	-3	-19	0,5420	1,1090	1,5560
7Y	0,5290	-3	-21	0,8079	1,3120	1,6910
10Y	0,8790	-3	-20	1,1202	1,5212	1,8120
15Y	1,2500	-2	-17	1,4166	1,6895	1,8830
20Y	1,4270	-2	-15	1,5458	1,7392	1,8610
30Y	1,5080	-2	-13	1,5842	1,7096	1,7859

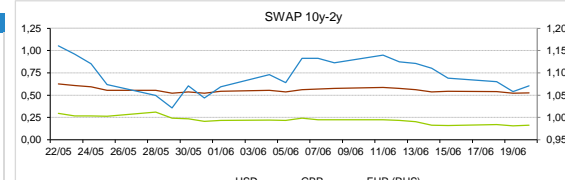
TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



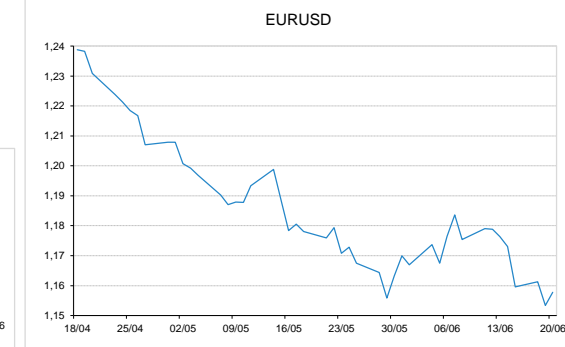
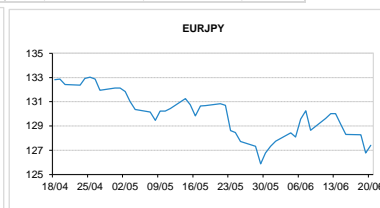
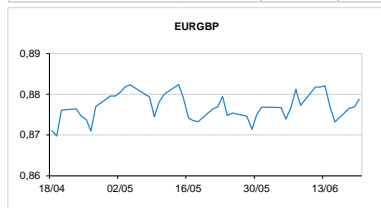
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6040	-2	5	3,0227	2,9785	2,9350
2Y	2,8170	0	4	2,9925	2,9650	2,9505
3Y	2,8950	0	0	2,9890	2,9844	2,9650
4Y	2,9240	-2	-3	2,9740	2,9853	2,9665
5Y	2,9340	1	-6	2,9660	2,9928	2,9298
7Y	2,9490	1	-9	2,9670	2,9820	3,0240
10Y	2,9800	1	-12	3,0302	3,0095	3,0320
15Y	3,0180	2	-13	3,0140	3,0170	3,0180
20Y	3,0200	1	-14	3,0020	2,9950	2,9910
30Y	2,9840	1	-15	2,9585	2,9430	2,9295



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	75,41	0,33	-3,08	OT 2Y	-0,156	-0,01	-10,30
JETFUEL	692,50	-2,41	-53,50	OT 5Y	0,629	0,02	-17,50
DIESEL	650,50	-2,91	-50,50	OT 10Y	1,748	0,01	-25,70
COBRE	6.825,50	-124,00	-15,00	BUND 10Y	-0,113	0,15	-18,50
ZINCO	3.007,00	-68,50	-95,00	SCHATZ 2Y	-0,021	-1,15	-8,50
OURO	1.273,96	-1,85	-18,72	T-NOTE 10Y	3,631	1,35	-13,50
TRIGO	487,50	-2,00	-46,50	T-NOTE 2Y	2,969	0,78	-7,80
LICENÇA C02	14,46	0,22	-0,79	GILT 10Y	1,533	1,83	-19,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1578	0,38%	-1,54%	1,1659	1,1744	1,1937
EUR/GBP	0,87878	-0,21%	-0,27%	0,8812	0,8838	0,8898
EUR/JPY	127,39	-0,48%	2,71%	127,39	127,39	127,39
EUR/CHF	1,1541	-0,17%	1,78%	1,1529	1,1516	1,1492
EUR/BRL	4,3351	0,16%	-0,03%	4,4019	4,4730	4,6278
EUR/PLN	4,3194	-0,08%	-0,59%	4,3432	4,3675	4,4143

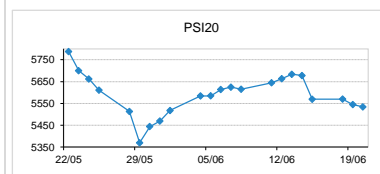

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1578	0,8788	127,39	1,1541	10,2837	7,4534	1,5407	1,5691	4,3351	9,4510
USD	0,8636	-	0,7589	110,115	0,9953	8,8877	6,4366	1,3292	1,3558	3,7498	8,1703

ACCIONISTA

TITULO	COTACÃO	1D %	YTD %
ALTRI	8,160	-2,28	57,80
BCP	0,271	1,19	-0,22
CORT. AMORIM	11,5200	0,17	11,84
CTT	3,0340	0,20	-13,49
EDP	3,359	-0,62	16,43
EDP R	8,320	-0,30	19,42
GALP	15,595	-1,08	1,76
IBERSOL	12,200	4,72	0,41
J MARTINS	12,995	1,72	-19,76
MOTA ENGL	2,965	-0,67	-19,06
NAVIGATOR	5,170	-2,73	22,51
NOS	4,716	0,51	-13,96
NOVABASE	2,760	0,00	-9,48
PHAROL	0,257	5,33	2,80
REN	2,390	0,00	-3,59
SEMAPA	22,300	-2,19	25,32
SONAE CAP.	0,911	0,33	2,71
SONAE SGPS	1,104	0,09	-1,95

MAIORES GANHOS/PERDAS	
Título	Variação %
PHAROL	5,33
IBERSOL	4,72
J MARTINS	1,72
BCP	1,19
NOS	0,51
MOTA ENGL	-0,67
GALP	-1,08
SEMAPA	-2,19
ALTRI	-2,28
NAVIGATOR	-2,73



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.533,95	-0,19%	2,70%	5.801,45	5.014,62
CAC40	5.372,31	-0,34%	1,12%	5.657,44	4.995,07
ESTX 50 PR	3.439,60	0,13%	-1,84%	3.708,82	3.261,86
XTRA DAX	12.695,16	0,14%	-1,72%	13.596,89	11.726,62
S&P 500	2.769,79	0,26%	3,60%	2.872,87	2.405,70
IBEX 35	9.788,90	0,34%	-2,54%	10.901,50	9.327,60
NIKKEI 225	22.555,43	1,24%	-0,92%	24.129,34	19.239,52

