

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

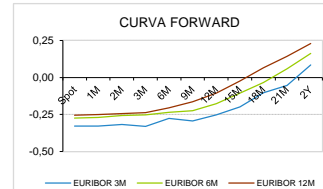
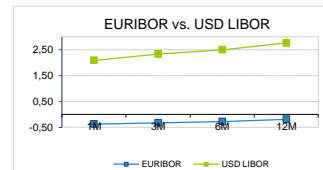
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

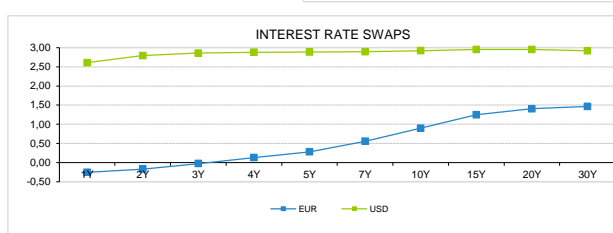
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	2,0903	0	11	0,5008	-0,7800
3M	-0,3210	0	0	3M	2,3358	0	3	0,6741	-0,7316
6M	-0,2690	0	0	6M	2,5013	0	3	0,7881	-0,6474
12M	-0,1810	0	0	12M	2,7641	0	6	0,9612	-0,5210

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2542	0	-1	-0,1075	0,5654	1,1229
2Y	-0,1700	0	0	0,0600	0,7110	1,2412
3Y	-0,0260	1	3	0,2271	0,8471	1,3477
4Y	0,1320	1	4	0,3831	0,9741	1,4451
5Y	0,2820	1	5	0,5286	1,0889	1,5270
7Y	0,5550	1	5	0,7887	1,2875	1,6455
10Y	0,8950	0	5	1,0948	1,4866	1,7741
15Y	1,2460	-1	5	1,3797	1,6458	1,8364
20Y	1,4030	-1	4	1,5023	1,6891	1,8098
30Y	1,4660	-2	4	1,5342	1,6567	1,7293

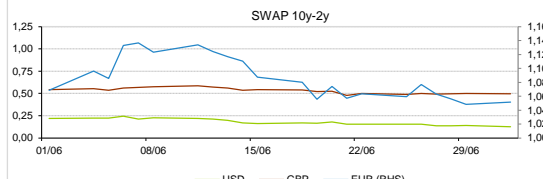
TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



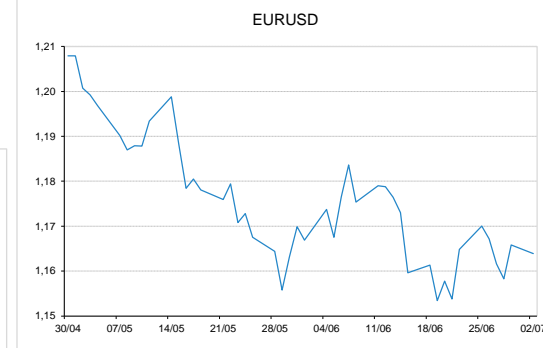
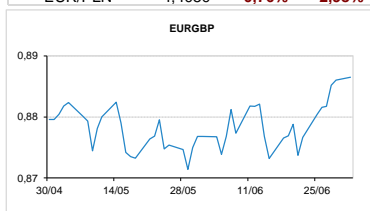
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6060	1	12	2,9925	2,9290	2,8710
2Y	2,7920	1	14	2,9595	2,9340	2,8860
3Y	2,8570	2	12	2,9290	2,9282	2,9419
4Y	2,8800	2	10	2,9180	2,8960	2,9020
5Y	2,8860	2	8	2,9095	2,9080	2,9744
7Y	2,8940	1	5	2,9125	2,9370	2,9655
10Y	2,9200	1	2	2,9792	2,9485	2,9700
15Y	2,9520	0	0	2,9560	2,9560	2,9560
20Y	2,9510	0	-1	2,9570	2,9335	2,9340
30Y	2,9170	0	-2	2,9140	2,8990	2,8765



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	77,81	-1,42	1,30	OT 2Y	-0,111	0,01	-13,10
JETFUEL	711,14	-11,86	-4,19	OT 5Y	0,613	-0,02	-19,40
DIESEL	668,89	-11,27	-5,19	OT 10Y	1,763	-0,02	-21,80
COBRE	6.619,00	3,00	-234,00	BUND 10Y	-0,192	-0,22	-3,70
ZINCO	2.891,50	-34,50	-197,50	SCHATZ 2Y	-0,060	-2,06	-0,90
OURO	1.242,74	-10,42	-50,99	T-NOTE 10Y	3,586	0,50	3,30
TRIGO	489,75	-11,50	-51,00	T-NOTE 2Y	2,945	1,17	11,30
LICENÇA C02	15,07	0,08	-0,22	GILT 10Y	1,487	-2,01	1,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1639	-0,16%	-0,84%	1,1719	1,1812	1,1994
EUR/GBP	0,8865	-0,05%	-1,10%	0,8890	0,8919	0,8978
EUR/JPY	128,86	0,14%	-0,33%	128,86	128,86	128,86
EUR/CHF	1,1550	0,18%	0,08%	1,1538	1,1525	1,1500
EUR/BRL	4,5401	-0,22%	-3,48%	4,6142	4,6853	4,8419
EUR/PLN	4,4050	-0,76%	-2,98%	4,4290	4,4534	4,5016

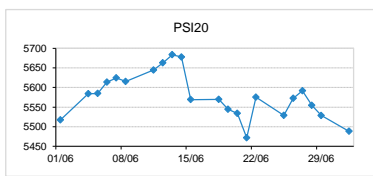

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1639	0,8865	128,86	1,1550	10,4408	7,4514	1,5333	1,58615	4,5401	9,5061
USD	0,8614	-	0,7616	110,745	0,9947	8,9966	6,4180	1,3197	1,3640	3,9084	8,1905

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	8,570	-0,92	65,73
BCP	0,254	-1,24	-6,54
CORT. AMORIM	11,2000	-0,18	8,74
CTT	2,8900	-3,86	-17,59
EDP	3,410	0,29	18,20
EDP R	8,915	-0,17	27,96
GALP	16,210	-0,77	5,77
IBERSOL	11,950	-0,42	-1,65
J MARTINS	12,035	-2,71	-25,69
MOTA ENGIL	2,900	0,87	-20,83
NAVIGATOR	5,055	-0,88	19,78
NOS	4,690	-0,09	-14,43
NOVABASE	2,740	0,74	-10,13
PHAROL	0,238	-0,21	-5,00
REN	2,434	1,42	-1,82
SEMAPA	22,950	0,00	28,97
SONAE CAP.	0,913	0,77	2,93
SONAE SGPS	1,005	-2,43	-10,75

MAIORES GANHOS/PERDAS	
Título	Varição %
REN	1,42
MOTA ENGIL	0,87
SONAE CAP.	0,77
NOVABASE	0,74
EDP	0,29
ALTRI	-0,92
BCP	-1,24
SONAE SGPS	-2,43
J MARTINS	-2,71
CTT	-3,86



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.488,34	-0,73%	1,86%	5.801,45	5.014,62
CAC40	5.276,76	-0,88%	-0,67%	5.657,44	4.995,07
ESTX 50 PR	3.372,21	-0,69%	-3,76%	3.708,82	3.261,86
XTRA DAX	12.238,17	-0,55%	-5,26%	13.596,89	11.726,62
S&P 500	2.706,14	-0,44%	1,23%	2.872,87	2.407,70
IBEX 35	9.558,30	-0,67%	-4,83%	10.758,20	9.327,60
NIKKEI 225	21.811,93	-2,21%	-4,19%	24.129,34	19.239,52

