

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

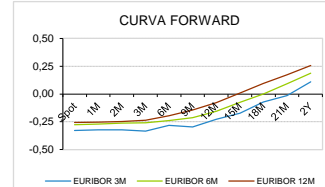
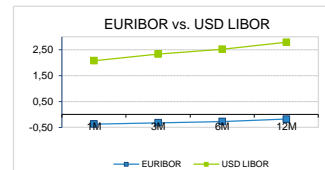
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

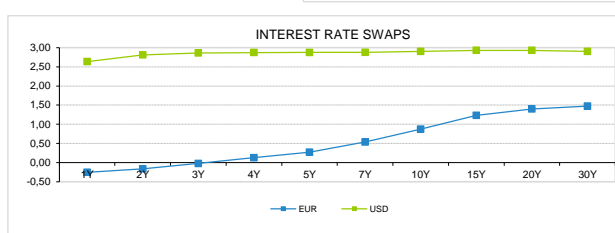
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	2,0785	1	-1	0,5744	-0,7762
3M	-0,3210	0	0	3M	2,3326	0	1	0,7531	-0,7212
6M	-0,2690	0	0	6M	2,5185	0	1	0,8521	-0,6460
12M	-0,1790	0	0	12M	2,7878	0	2	1,0174	-0,5148

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2565	1	0	-0,0776	0,5728	1,1085
2Y	-0,1650	1	0	0,0891	0,7100	1,2180
3Y	-0,0240	1	0	0,2496	0,8414	1,3227
4Y	0,1260	1	-2	0,3967	0,9615	1,4199
5Y	0,2710	1	-3	0,5351	1,0734	1,4930
7Y	0,5360	1	-5	0,7845	1,2675	1,6316
10Y	0,8710	1	-5	1,0826	1,4665	1,7540
15Y	1,2300	1	-5	1,3718	1,6347	1,8273
20Y	1,3970	1	-5	1,5001	1,6840	1,8079
30Y	1,4730	1	-5	1,5373	1,6574	1,7353

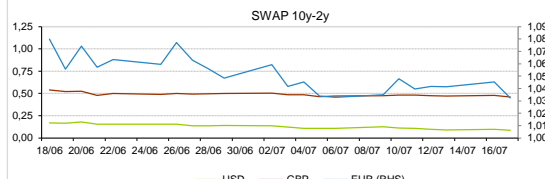
TAXA DE REFERENCIA		BANCO CENTRAL
Zona Euro	0,00	
EUA	2,00	
Reino Unido	0,50	
Japão	0,10	
Canadá	1,50	
Suíça	-0,75	
China	5,75	
Brasil	6,50	
Austrália	1,50	
Índia	4,00	



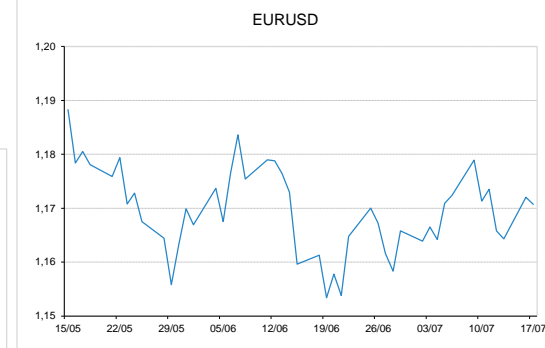
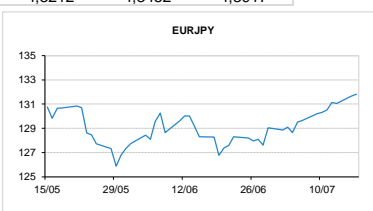
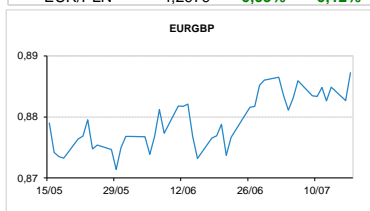
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6330	-1	2	3,0087	2,9241	2,8912
2Y	2,8090	-1	-1	2,9970	2,8850	2,8851
3Y	2,8590	-2	-4	2,9730	2,9015	2,8780
4Y	2,8720	-2	-7	2,9547	2,9037	2,8940
5Y	2,8740	-2	-8	2,9105	2,9109	2,9500
7Y	2,8770	-2	-11	2,9383	2,9045	2,9701
10Y	2,9010	-2	-12	2,9380	2,9392	2,9832
15Y	2,9300	-2	-13	2,9725	2,9676	2,9743
20Y	2,9300	-2	-14	2,9656	2,9140	2,9522
30Y	2,9010	-2	-13	2,8890	2,9115	2,8560



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	71,89	0,05	-1,19	OT 2Y	-0,120	-0,02	0,60
JETFUEL	677,75	-1,25	-6,75	OT 5Y	0,546	-0,02	-13,60
DIESEL	634,75	-2,00	-10,25	OT 10Y	1,739	-0,04	-8,30
COBRE	6.192,00	-45,00	-828,00	BUND 10Y	-0,213	-2,95	-12,60
ZINCO	2.480,00	-101,00	-601,75	SCHATZ 2Y	-0,009	-0,69	-1,10
OURO	1.227,74	-13,26	-51,81	T-NOTE 10Y	3,582	0,00	-6,20
TRIGO	500,75	12,25	-12,75	T-NOTE 2Y	3,000	0,39	1,90
LICENÇA C02	16,08	0,15	1,55	GILT 10Y	1,482	-3,35	-6,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1707	-0,11%	0,81%	1,1788	1,1882	1,2067
EUR/GBP	0,88725	-0,51%	-1,21%	0,8899	0,8929	0,8990
EUR/JPY	131,81	-0,12%	-2,69%	131,81	131,81	131,81
EUR/CHF	1,1651	0,21%	-0,73%	1,1640	1,1627	1,1605
EUR/BRL	4,5061	0,33%	-3,38%	4,5810	4,6542	4,8149
EUR/PLN	4,2979	0,09%	0,12%	4,3212	4,3452	4,3917

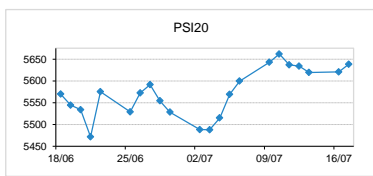

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1707	0,8873	131,81	1,1651	10,3006	7,4544	1,5400	1,5783	4,5061	9,4915
USD	0,8559	-	0,7598	112,855	0,9983	8,8140	6,3807	1,3189	1,3531	3,8569	8,1238

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	9,070	0,44	75,40
BCP	0,261	0,58	-4,01
CORT. AMORIM	11,1400	-1,24	8,16
CTT	2,9580	1,02	-15,65
EDP	3,470	0,20	20,28
EDP R	9,000	0,33	29,18
GALP	16,860	-0,12	10,02
IBERSOL	12,250	1,24	0,82
J MARTINS	13,015	2,84	-19,64
MOTA ENGL	3,000	-0,99	-18,10
NAVIGATOR	5,080	-0,20	20,38
NOS	4,820	-0,62	-12,06
NOVABASE	2,680	0,37	-12,10
PHAROL	0,244	-0,61	-2,60
REN	2,470	0,32	-0,36
SEMAPA	22,500	-0,66	26,44
SONAE CAP.	0,936	0,21	5,52
SONAE SGPS	1,032	0,19	-8,35

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	2,84
IBERSOL	1,24
CTT	1,02
BCP	0,58
ALTRI	0,44
PHAROL	-0,61
NOS	-0,62
SEMAPA	-0,66
MOTA ENGL	-0,99
CORT. AMORIM	-1,24



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.638,26	0,31%	4,64%	5.801,45	5.014,62
CAC40	5.422,54	0,24%	2,07%	5.657,44	4.995,07
ESTX 50 PR	3.457,50	0,24%	-1,33%	3.708,82	3.261,86
XTRA DAX	12.661,54	0,80%	-1,98%	13.596,89	11.726,62
S&P 500	2.806,11	0,28%	4,96%	2.872,87	2.417,35
IBEX 35	9.719,40	0,03%	-3,23%	10.758,20	9.327,60
NIKKEI 225	22.697,36	0,44%	-0,30%	24.129,34	19.239,52

