

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

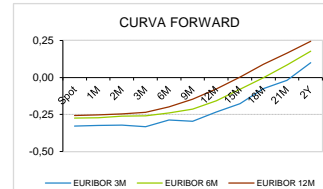
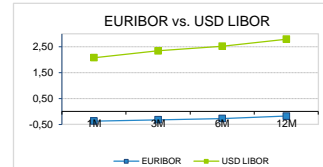
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

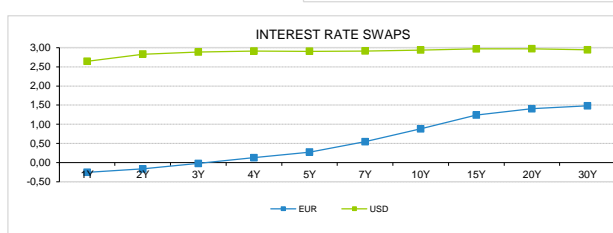
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	2,0818	0	0	0,5843	-0,7762
3M	-0,3210	0	0	3M	2,3419	1	2	0,7562	-0,7232
6M	-0,2690	0	0	6M	2,5231	0	2	0,8613	-0,6460
12M	-0,1790	0	1	12M	2,7958	1	2	1,0214	-0,5148

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2565	0	0	-0,0786	0,5684	1,0964
2Y	-0,1670	0	0	0,0838	0,7077	1,2159
3Y	-0,0240	0	0	0,2443	0,8369	1,3185
4Y	0,1280	0	-2	0,3963	0,9601	1,4035
5Y	0,2740	0	-3	0,5336	1,0706	1,4970
7Y	0,5440	1	-4	0,7838	1,2646	1,6277
10Y	0,8810	1	-4	1,0790	1,4639	1,7519
15Y	1,2390	1	-4	1,3705	1,6335	1,8265
20Y	1,4050	1	-4	1,4991	1,6833	1,8070
30Y	1,4790	1	-4	1,5367	1,6606	1,7347

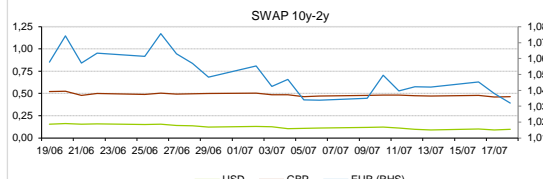
TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,50
Japão	0,10
Canadá	1,50
Suiça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6440	1	3	3,0115	2,9070	2,9152
2Y	2,8310	2	1	3,0008	2,8980	2,8890
3Y	2,8850	3	-1	2,9803	2,9171	2,9080
4Y	2,9100	4	-4	2,9395	2,9010	2,9240
5Y	2,9050	3	-2	2,9280	2,8975	2,9657
7Y	2,9120	4	-3	2,9250	2,9260	2,9560
10Y	2,9370	4	-3	2,9718	2,9766	2,9740
15Y	2,9680	4	-4	2,9660	2,9630	2,9560
20Y	2,9690	4	-4	2,9550	2,9360	2,9410
30Y	2,9400	4	-3	2,9405	2,8760	2,9117

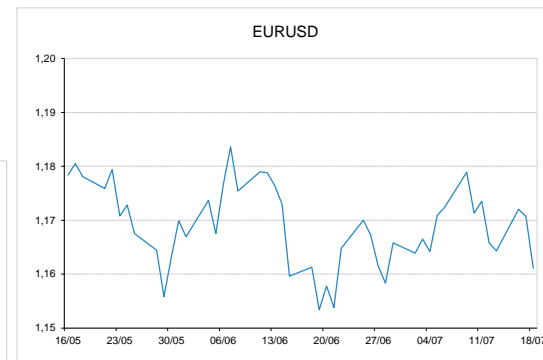
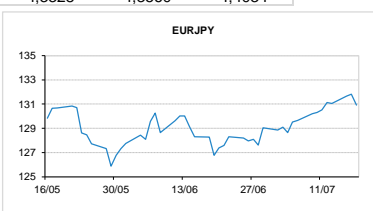


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72,71	0,55	-2,23	OT 2Y	-0,109	0,01	3,10
JETFUEL	682,50	4,75	-10,75	OT 5Y	0,558	0,01	-6,10
DIESEL	640,42	5,67	-11,58	OT 10Y	1,763	0,02	1,50
COBRE	6.160,50	-40,00	-868,00	BUND 10Y	-0,216	-0,44	-13,00
ZINCO	2.520,00	40,00	-561,75	SCHATZ 2Y	-0,014	-0,23	-1,90
OURO	1.226,57	-1,00	-51,74	T-NOTE 10Y	3,587	0,00	-5,70
TRIGO	497,00	-0,75	-4,50	T-NOTE 2Y	3,004	-0,39	3,10
LICENÇA C02	16,41	0,33	1,81	GILT 10Y	1,452	-3,06	-10,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1611	-0,82%	-0,02%	1,1693	1,1785	1,1974
EUR/GBP	0,89118	-0,44%	-1,64%	0,8938	0,8967	0,9029
EUR/JPY	130,92	0,68%	-2,02%	130,92	130,92	130,92
EUR/CHF	1,1642	0,18%	-0,64%	1,1631	1,1618	1,1595
EUR/BRL	4,4635	0,32%	-2,46%	4,5376	4,6104	4,7690
EUR/PLN	4,3092	-0,27%	-0,14%	4,3328	4,3560	4,4034



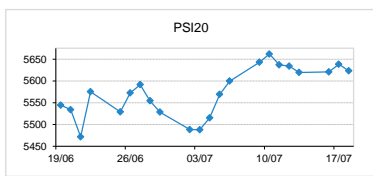
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1611	0,8912	130,92	1,1642	10,3213	7,4529	1,5368	1,57563	4,4635	9,5106
USD	0,8589	-	0,7664	112,785	0,9999	8,8634	6,4019	1,3222	1,3551	3,8475	8,1762

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	9,030	-0,44	74,63
BCP	0,262	0,38	-3,64
CORT. AMORIM	11,1600	0,18	8,35
CTT	2,9560	-0,07	-15,71
EDP	3,452	-0,52	19,65
EDP R	8,975	-0,28	28,82
GALP	16,825	-0,21	9,79
IBERSOL	10,350	1,39	2,22
J MARTINS	13,000	-0,12	-19,73
MOTA ENGL	2,925	-2,50	-20,15
NAVIGATOR	5,085	0,10	20,49
NOS	4,798	-0,46	-12,46
NOVABASE	2,670	-0,37	-12,43
PHAROL	0,241	-1,03	-3,60
REN	2,470	0,00	-0,36
SEMAPA	22,500	0,00	26,44
SONAE CAP.	0,932	-0,43	5,07
SONAE SGPS	1,014	-1,74	-9,95

MAIORES GANHOS/PERDAS	
Título	Variação %
IBERSOL	1,39
BCP	0,38
CORT. AMORIM	0,18
NAVIGATOR	0,10
NOS	-0,46
EDP	-0,52
PHAROL	-1,03
SONAE SGPS	-1,74
MOTA ENGL	-2,50



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.623,32	-0,26%	4,36%	5.801,45	5.014,62
CAC40	5.447,44	0,46%	2,54%	5.657,44	4.995,07
ESTX 50 PR	3.485,08	0,80%	-0,54%	3.708,82	3.261,86
XTRA DAX	12.765,94	0,82%	-1,17%	13.596,89	11.726,62
S&P 500	2.815,64	0,22%	5,31%	2.872,87	2.417,35
IBEX 35	9.753,20	0,35%	-2,89%	10.758,20	9.327,60
NIKKEI 225	22.794,19	0,43%	0,13%	24.129,34	19.239,52

