

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

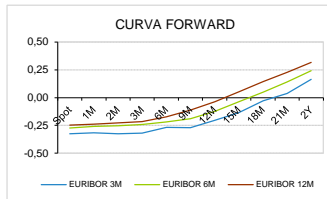
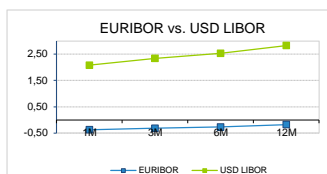
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

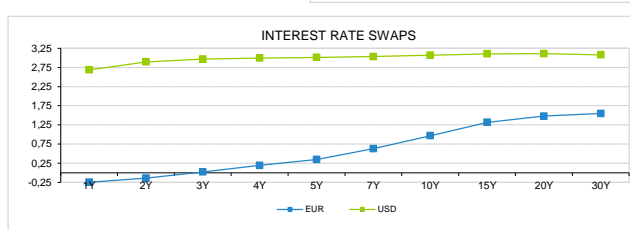
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	2,0802	0	-2	0,7054	-0,7746
3M	-0,3190	0	0	3M	2,3405	-1	0	0,8065	-0,7256
6M	-0,2680	0	0	6M	2,5305	0	2	0,9082	-0,6484
12M	-0,1760	0	1	12M	2,8278	0	6	1,0624	-0,5148

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2460	1	1	-0,0382	0,6602	1,1926
2Y	-0,1390	0	4	0,1395	0,8001	1,3021
3Y	0,0230	0	6	0,3114	0,9299	1,4026
4Y	0,1920	0	8	0,4664	1,0493	1,4935
5Y	0,3490	0	9	0,6090	1,1580	1,5660
7Y	0,6290	0	9	0,8591	1,3444	1,6923
10Y	0,9680	1	9	1,1490	1,5309	1,8069
15Y	1,3160	1	9	1,4268	1,6891	1,8730
20Y	1,4790	1	9	1,5486	1,7316	1,8500
30Y	1,5480	1	9	1,5788	1,6990	1,7739

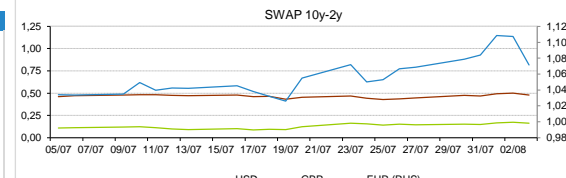
TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,75
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



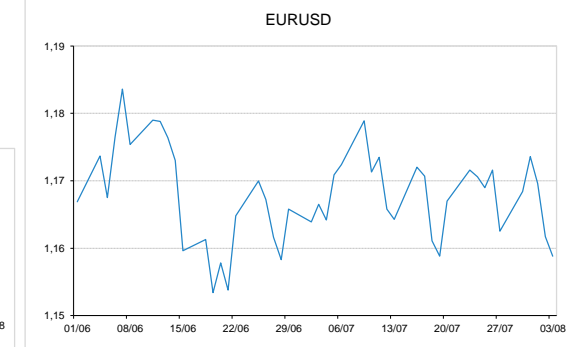
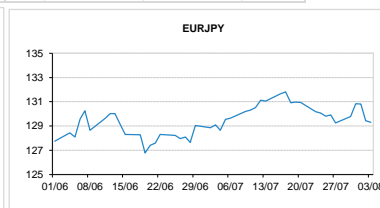
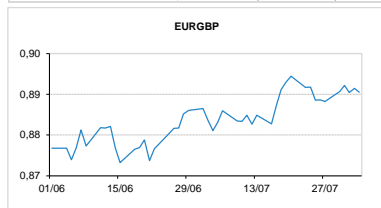
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6880	1	8	3,0646	3,0303	3,0419
2Y	2,8980	2	11	3,0380	3,0245	3,0280
3Y	2,9680	2	11	3,0270	3,0045	3,0400
4Y	2,9960	3	12	3,0180	3,0404	3,0864
5Y	3,0110	3	13	3,0432	3,0514	3,1029
7Y	3,0340	4	14	3,0544	3,0774	3,1253
10Y	3,0710	4	15	3,0854	3,0780	3,1353
15Y	3,1060	4	15	3,0805	3,0865	3,0960
20Y	3,1110	4	16	3,0740	3,0725	3,0735
30Y	3,0810	4	16	3,0410	3,0625	3,0544



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72,64	-0,81	-4,77	OT 2Y	-0,147	0,00	-3,00
JETFUEL	694,58	2,63	-9,67	OT 5Y	0,583	-0,02	-2,20
DIESEL	656,08	4,38	-5,92	OT 10Y	1,782	-0,03	2,60
COBRE	6.139,00	-32,50	-383,50	BUND 10Y	-0,153	-5,87	3,70
ZINCO	2.580,00	12,00	-248,00	SCHATZ 2Y	0,030	-2,07	5,80
OURO	1.217,94	4,40	-34,89	T-NOTE 10Y	3,648	-2,53	8,10
TRIGO	585,75	3,00	79,25	T-NOTE 2Y	3,020	-1,57	8,20
LICENÇA C02	17,69	0,05	2,59	GILT 10Y	1,542	-4,92	3,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1588	-0,25%	-0,66%	1,1669	1,1761	1,1950
EUR/GBP	0,8905	0,11%	-0,79%	0,8932	0,8961	0,9024
EUR/JPY	129,3	0,10%	-0,16%	129,30	129,30	129,30
EUR/CHF	1,1509	0,31%	0,49%	1,1498	1,1486	1,1463
EUR/BRL	4,3029	0,97%	5,60%	4,3741	4,4469	4,6039
EUR/PLN	4,2612	0,28%	3,27%	4,2845	4,3087	4,3554

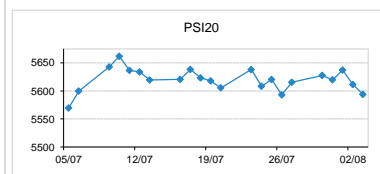

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1588	0,8905	129,30	1,1509	10,3253	7,4532	1,5051	1,56561	4,3029	9,5566
USD	0,8627	-	0,7681	111,155	0,9929	8,9056	6,4301	1,2983	1,3513	3,7117	8,2349

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	8,710	0,35	68,44
BCP	0,262	-1,25	-3,79
CORT. AMORIM	10,6000	-3,28	2,91
CTT	3,0040	0,54	-14,34
EDP	3,530	-0,31	22,36
EDP R	8,800	1,03	26,31
GALP	17,420	-1,78	13,67
IBERSOL	9,780	-0,20	-3,41
J MARTINS	12,830	0,90	-20,78
MOTA ENGL	2,860	-0,87	-21,92
NAVIGATOR	4,904	0,78	16,20
NOS	4,910	-1,21	-10,42
NOVABASE	2,670	-0,74	-12,43
PHAROL	0,229	-0,22	-8,40
REN	2,498	0,08	0,77
SEMAPA	20,300	0,00	14,08
SONAE CAP.	0,895	0,00	0,90
SONAE SGPS	0,979	0,62	-13,10

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	1,03
J MARTINS	0,90
NAVIGATOR	0,78
SONAE SGPS	0,62
CTT	0,54
MOTA ENGL	-0,87
NOS	-1,21
BCP	-1,25
GALP	-1,78
CORT. AMORIM	-3,28



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.593,92	-0,31%	3,82%	5.801,45	5.014,62
CAC40	5.478,98	0,33%	3,13%	5.657,44	4.995,07
ESTX 50 PR	3.482,40	0,38%	-0,62%	3.708,82	3.261,86
XTRA DAX	12.615,76	0,55%	-2,34%	13.596,89	11.726,62
S&P 500	2.831,22	0,14%	5,90%	2.872,87	2.417,35
IBEX 35	9.739,80	0,43%	-3,03%	10.758,20	9.327,60
NIKKEI 225	22.525,18	0,06%	-1,05%	24.129,34	19.239,52

