

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

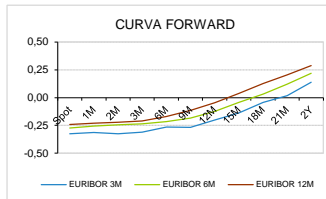
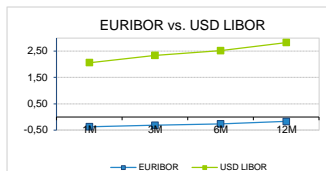
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

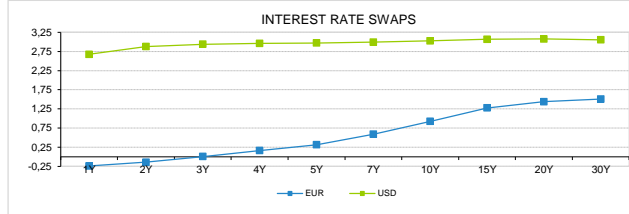
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	2,0634	-1	-2	0,7203	-0,7764
3M	-0,3190	0	0	3M	2,3405	0	1	0,8060	-0,7256
6M	-0,2660	0	0	6M	2,5170	-1	1	0,8999	-0,6490
12M	-0,1730	0	1	12M	2,8278	0	5	1,0517	-0,5136

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2420	0	1	-0,0449	0,6132	1,1615
2Y	-0,1420	0	3	0,1211	0,7561	1,2735
3Y	0,0070	0	4	0,2852	0,8904	1,3805
4Y	0,1650	0	4	0,4367	1,0130	1,4735
5Y	0,3150	0	5	0,5793	1,1272	1,5560
7Y	0,5910	1	5	0,8337	1,3195	1,6790
10Y	0,9250	1	5	1,1327	1,5169	1,7965
15Y	1,2750	1	5	1,4164	1,6805	1,8645
20Y	1,4380	1	4	1,5427	1,7279	1,8435
30Y	1,5070	1	4	1,5770	1,6993	1,7715

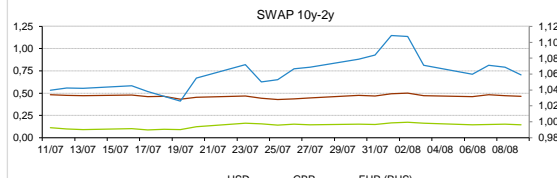
TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,75
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



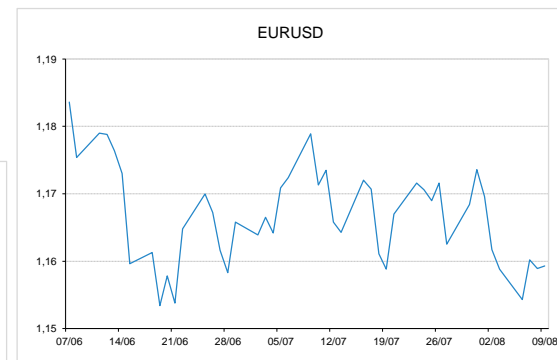
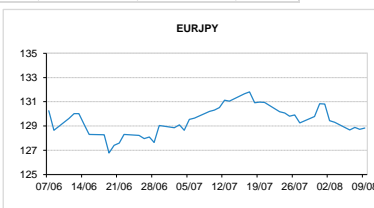
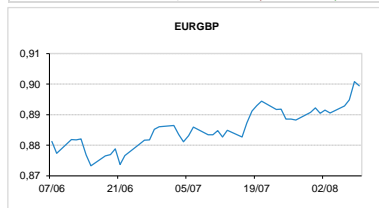
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6740	0	6	3,0375	2,9856	2,9873
2Y	2,8750	2	8	3,0323	2,9775	3,0060
3Y	2,9380	2	8	3,0182	2,9806	3,0204
4Y	2,9600	2	8	3,0075	2,9908	3,0366
5Y	2,9700	2	9	3,0032	3,0020	3,0552
7Y	2,9910	2	11	3,0113	3,0313	3,0799
10Y	3,0260	2	12	3,0423	3,0370	3,0670
15Y	3,0670	2	14	3,0430	3,0716	3,0871
20Y	3,0750	2	15	3,0624	3,0601	3,0622
30Y	3,0510	2	17	3,0293	3,0198	3,0136



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72,18	-0,10	-5,67	OT 2Y	-0,170	-0,01	-7,30
JETFUEL	688,17	-16,26	-28,05	OT 5Y	0,573	-0,01	-2,90
DIESEL	649,67	-15,51	-20,05	OT 10Y	1,768	0,00	1,30
COBRE	6.172,50	-2,00	-109,00	BUND 10Y	-0,188	-3,03	-1,10
ZINCO	2.624,00	11,00	-112,00	SCHATZ 2Y	0,005	-2,29	1,90
OURO	1.214,15	3,21	-44,94	T-NOTE 10Y	3,629	-2,53	3,00
TRIGO	584,00	-7,25	59,00	T-NOTE 2Y	3,016	-2,74	2,40
LICENÇA C02	17,60	0,20	1,60	GILT 10Y	1,507	-2,11	-1,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1593	0,03%	-1,66%	1,1673	1,1766	1,1955
EUR/GBP	0,8994	0,16%	-1,77%	0,9022	0,9051	0,9113
EUR/JPY	128,84	-0,09%	1,06%	128,84	128,84	128,84
EUR/CHF	1,1456	0,64%	1,72%	1,1445	1,1433	1,1410
EUR/BRL	4,4108	-0,68%	3,03%	4,4800	4,5535	4,7122
EUR/PLN	4,2792	-0,42%	0,83%	4,3021	4,3261	4,3731

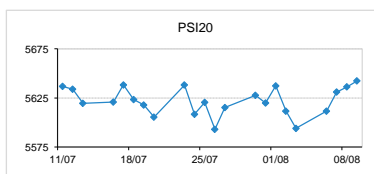

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1593	0,8994	128,84	1,1456	10,3864	7,4553	1,5086	1,56419	4,4108	9,5818
USD	0,8641	-	0,777	110,935	0,9909	8,9838	6,4434	1,3040	1,3516	3,8013	8,2684

ACCIONISTA

TITULO	COTACAO	1D %	YTD %
ALTRI	8,970	1,01	73,47
BCP	0,263	0,65	-3,16
CORT. AMORIM	10,6200	-0,19	3,11
CTT	3,2280	1,51	-7,96
EDP	3,468	0,17	20,21
EDP R	8,800	0,34	26,31
GALP	17,730	-0,92	15,69
IBERSOL	9,640	0,21	-4,79
J MARTINS	13,065	-0,46	-19,33
MOTA ENGIL	2,885	3,04	-21,24
NAVIGATOR	5,045	0,30	19,55
NOS	4,944	0,24	-9,80
NOVABASE	2,710	1,50	-11,12
PHAROL	0,229	-0,22	-8,60
REN	2,490	-0,16	0,44
SEMAPA	20,050	-0,50	12,67
SONAE CAP.	0,886	-0,34	-0,11
SONAE SGPS	0,999	0,55	-11,28

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	3,04
CTT	1,51
NOVABASE	1,50
ALTRI	1,01
BCP	0,65
PHAROL	-0,22
SONAE CAP.	-0,34
J MARTINS	-0,46
SEMAPA	-0,50
GALP	-0,92



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.642,35	0,11%	4,71%	5.801,45	5.014,62
CAC40	5.502,25	0,01%	3,57%	5.657,44	4.995,07
ESTX 50 PR	3.494,13	0,02%	-0,28%	3.708,82	3.261,86
XTRA DAX	12.676,11	0,34%	-1,87%	13.596,89	11.726,62
S&P 500	2.858,69	0,04%	6,92%	2.872,87	2.417,35
IBEX 35	9.754,60	0,08%	-2,88%	10.705,90	9.327,60
NIKKEI 225	22.598,39	-0,20%	-0,73%	24.129,34	19.239,52

