

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

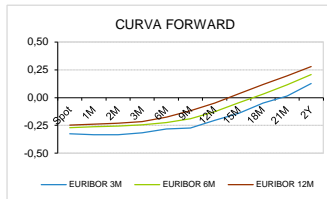
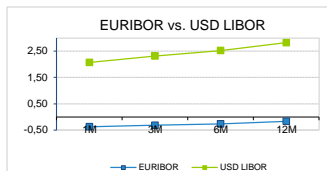
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

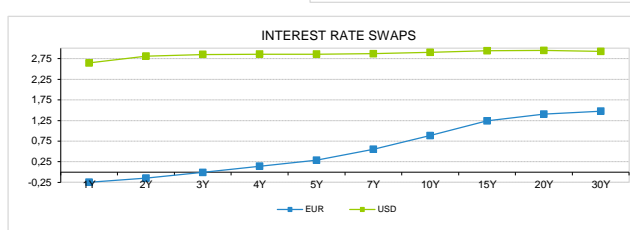
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	2,0728	1	0	0,7229	-0,7766
3M	-0,3190	0	0	3M	2,3173	1	-2	0,8056	-0,7256
6M	-0,2660	0	0	6M	2,5230	1	0	0,8986	-0,6500
12M	-0,1660	0	1	12M	2,8200	1	1	1,0428	-0,5186

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2469	0	1	-0,0487	0,5920	1,1280
2Y	-0,1490	0	1	0,1144	0,7350	1,2430
3Y	-0,0090	1	0	0,2730	0,8650	1,3500
4Y	0,1410	1	-1	0,4230	0,9860	1,4430
5Y	0,2850	1	-2	0,5630	1,1000	1,5230
7Y	0,5500	1	-3	0,8139	1,2920	1,6510
10Y	0,8840	1	-3	1,1110	1,4966	1,7760
15Y	1,2400	1	-3	1,4005	1,6632	1,8460
20Y	1,4040	1	-3	1,5264	1,7101	1,8250
30Y	1,4750	1	-3	1,5599	1,6790	1,7500

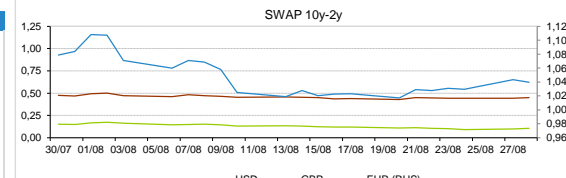
TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,75
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



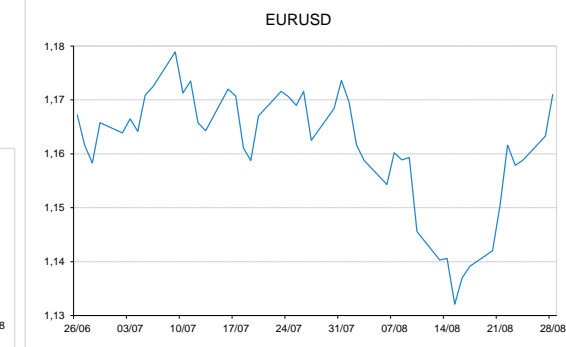
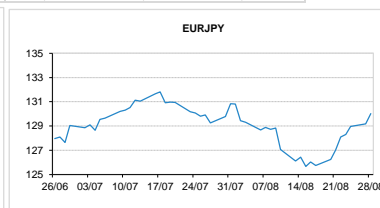
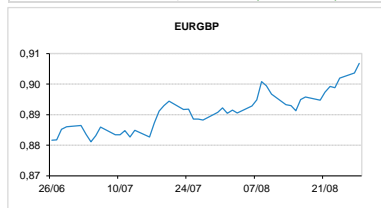
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6430	1	-1	3,0103	2,9184	2,9040
2Y	2,8100	2	-5	2,9889	2,8950	2,9398
3Y	2,8500	1	-7	2,9480	2,9000	2,9598
4Y	2,8570	1	-9	2,9513	2,9060	2,9790
5Y	2,8590	1	-10	2,9463	2,9200	2,9977
7Y	2,8680	1	-11	2,9547	2,9722	3,0015
10Y	2,9000	0	-11	2,9869	3,0024	3,0150
15Y	2,9400	0	-10	2,9910	2,9960	3,0090
20Y	2,9480	0	-10	2,9885	2,9850	2,9870
30Y	2,9240	0	-9	2,9774	2,9450	2,9390



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	76,19	-0,02	1,43	OT 2Y	-0,166	0,03	-0,10
JETFUEL	723,25	5,25	11,75	OT 5Y	0,650	0,04	13,90
DIESEL	687,75	4,25	18,25	OT 10Y	1,877	0,04	15,20
COBRE	6.069,00	118,50	-190,00	BUND 10Y	-0,192	0,44	-3,80
ZINCO	2.548,00	66,00	-75,50	SCHATZ 2Y	0,025	0,69	0,70
OURO	1.208,70	-1,33	-17,42	T-NOTE 10Y	3,579	1,51	-8,20
TRIGO	525,25	2,75	-24,75	T-NOTE 2Y	3,012	1,17	-4,30
LICENÇA C02	20,73	-0,57	3,61	GILT 10Y	1,511	2,97	1,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,171	0,66%	0,22%	1,1792	1,1884	1,2080
EUR/GBP	0,9068	-0,35%	-1,78%	0,9096	0,9126	0,9191
EUR/JPY	130,03	-0,67%	-0,18%	130,03	130,03	130,03
EUR/CHF	1,1430	0,12%	1,28%	1,1419	1,1407	1,1383
EUR/BRL	4,8416	-1,56%	-9,82%	4,9166	4,9930	5,1768
EUR/PLN	4,2676	0,01%	0,06%	4,2891	4,3110	4,3598

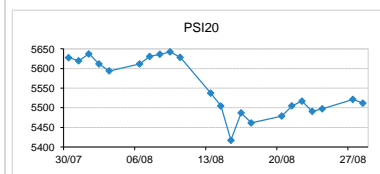

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1710	0,9068	130,03	1,1430	10,6839	7,4571	1,5143	1,59403	4,8416	9,7625
USD	0,8538	-	0,7764	111,145	0,9762	9,1256	6,3675	1,2910	1,3612	4,1324	8,3330

ACCIONISTA

TITULO	COTACÃO	1D %	YTD %
ALTRI	8,310	0,12	60,70
BCP	0,256	0,20	-6,03
CORT. AMORIM	10,9000	-0,18	5,83
CTT	3,3360	0,48	-4,88
EDP	3,360	-0,21	16,46
EDP R	8,605	-0,06	23,51
GALP	17,840	-0,17	16,41
IBERSOL	9,680	0,00	-4,40
J MARTINS	13,350	-2,02	-17,57
MOTA ENGIL	2,885	1,23	-21,24
NAVIGATOR	4,438	0,32	5,16
NOS	4,944	-0,32	-9,80
NOVABASE	2,720	0,00	-10,79
PHAROL	0,212	-0,93	-15,20
REN	2,470	0,00	-0,36
SEMAPA	18,460	0,76	3,74
SONAE CAP.	0,894	0,11	0,79
SONAE SGPS	0,947	0,75	-15,94

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	1,23
SEMAPA	0,76
SONAE SGPS	0,75
CTT	0,48
NAVIGATOR	0,32
CORT. AMORIM	-0,18
EDP	-0,21
NOS	-0,32
PHAROL	-0,93
J MARTINS	-2,02



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.511,79	-0,17%	2,29%	5.801,45	5.014,62
CAC40	5.484,99	0,11%	3,25%	5.657,44	4.995,07
ESTX 50 PR	3.448,31	-0,22%	-1,59%	3.708,82	3.261,86
XTRA DAX	12.527,42	-0,09%	-3,02%	13.596,89	11.726,62
S&P 500	2.896,10	-0,03%	8,32%	2.903,77	2.428,20
IBEX 35	9.625,50	-0,36%	-4,17%	10.643,40	9.327,60
NIKKEI 225	22.813,47	0,06%	0,21%	24.129,34	19.239,52

