

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

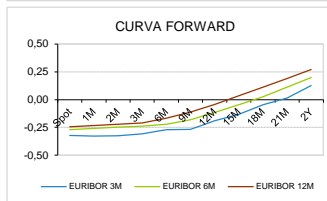
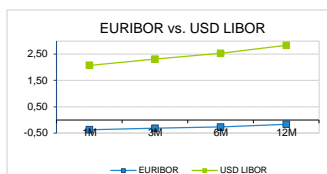
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

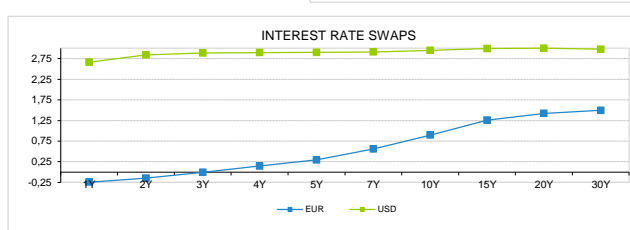
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	2,0759	0	0	0,7236	-0,7766
3M	-0,3190	0	0	3M	2,3126	0	-3	0,8036	-0,7278
6M	-0,2680	0	0	6M	2,5275	0	0	0,8977	-0,6484
12M	-0,1660	0	1	12M	2,8330	0	1	1,0459	-0,5174

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2440	0	1	-0,0451	0,5809	1,1130
2Y	-0,1480	0	1	0,1134	0,7200	1,2270
3Y	-0,0060	0	0	0,2694	0,8500	1,3320
4Y	0,1460	1	-1	0,4155	0,9710	1,4270
5Y	0,2930	1	-1	0,5530	1,0840	1,5100
7Y	0,5610	2	-2	0,8023	1,2760	1,6390
10Y	0,8960	2	-2	1,1000	1,4811	1,7630
15Y	1,2570	2	-1	1,3875	1,6482	1,8320
20Y	1,4230	2	-1	1,5146	1,6962	1,8110
30Y	1,4950	2	-1	1,5470	1,6648	1,7360

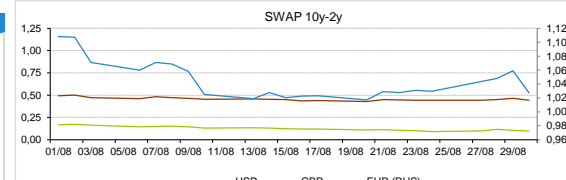
TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,75
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6640	1	-1	3,0204	2,9265	2,8980
2Y	2,8390	2	-4	2,9908	2,8940	2,9110
3Y	2,8840	2	-6	2,9470	2,8960	2,9260
4Y	2,8950	2	-7	2,9537	2,9030	2,9698
5Y	2,8990	3	-7	2,9230	2,9368	2,9899
7Y	2,9130	3	-7	2,9526	2,9664	2,9920
10Y	2,9510	4	-7	2,9836	2,9967	3,0278
15Y	2,9920	4	-6	3,0051	3,0101	3,0241
20Y	3,0000	4	-6	3,0036	2,9995	2,9998
30Y	2,9760	4	-6	2,9700	2,9590	2,9530

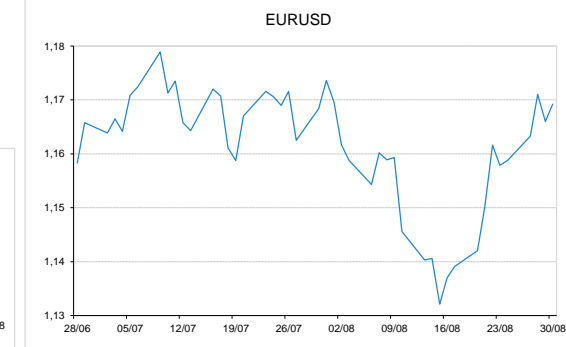
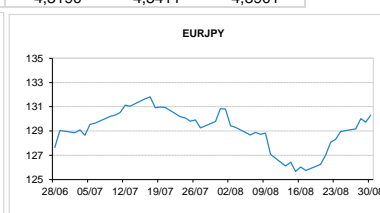


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	77,41	0,27	1,86	OT 2Y	-0,113	0,02	7,20
JETFUEL	726,50	4,00	26,62	OT 5Y	0,709	0,03	17,70
DIESEL	693,00	4,75	34,37	OT 10Y	1,918	0,02	17,70
COBRE	6.092,00	-61,00	-211,00	BUND 10Y	-0,227	-6,42	-10,90
ZINCO	2.520,25	-32,75	-83,25	SCHATZ 2Y	0,000	-2,75	-4,40
OURO	1.199,69	-6,21	-23,86	T-NOTE 10Y	3,574	-1,68	-8,90
TRIGO	532,50	-9,25	-34,00	T-NOTE 2Y	3,008	-2,35	-3,90
LICENÇA C02	21,22	0,16	4,17	GILT 10Y	1,602	-3,69	-2,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1692	0,27%	0,07%	1,1774	1,1866	1,2061
EUR/GBP	0,89758	0,83%	-0,77%	0,9004	0,9033	0,9098
EUR/JPY	130,32	-0,45%	-0,41%	130,32	130,32	130,32
EUR/CHF	1,1311	0,58%	2,35%	1,1300	1,1287	1,1264
EUR/BRL	4,8971	-1,86%	-10,82%	4,9718	5,0512	5,2437
EUR/PLN	4,2974	-0,24%	-0,64%	4,3190	4,3411	4,3901



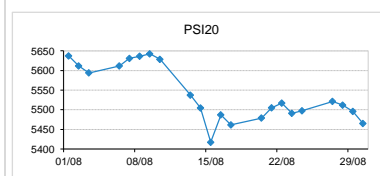
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1692	0,8976	130,32	1,1311	10,6436	7,4561	1,5133	1,60349	4,8971	9,7309
USD	0,8577	-	0,7688	111,38	0,9709	9,1189	6,3956	1,2972	1,3730	4,1835	8,3359

ACCIONISTA

TITULO	COTACAO	1D %	YTD %
ALTRI	8,070	-1,82	56,06
BCP	0,253	-0,82	-6,91
CORT. AMORIM	11,2600	1,26	9,32
CTT	3,3540	0,30	-4,36
EDP	3,370	-0,03	16,81
EDP R	8,560	-0,64	22,86
GALP	17,810	-0,06	16,22
IBERSOL	9,680	0,00	-4,40
J MARTINS	13,000	-1,63	-19,73
MOTA ENGIL	2,800	-2,10	-23,56
NAVIGATOR	4,330	-1,46	2,60
NOS	4,930	0,00	-10,05
NOVABASE	2,710	-0,37	-11,12
PHAROL	0,209	-0,95	-16,40
REN	2,436	-0,81	-1,73
SEMAPA	18,220	-1,19	2,39
SONAE CAP.	0,873	-1,36	-1,58
SONAE SGPS	0,927	-0,43	-17,67

MAIORES GANHOS/PERDAS	
Título	Variação %
CORT. AMORIM	1,26
CTT	0,30
SONAE CAP.	-1,36
NAVIGATOR	-1,46
J MARTINS	-1,63
ALTRI	-1,82
MOTA ENGIL	-2,10



INDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.464,80	-0,56%	1,42%	5.801,45	5.014,62
CAC40	5.479,83	-0,36%	3,18%	5.657,44	5.038,12
ESTX 50 PR	3.431,61	-0,68%	-2,04%	3.708,82	3.261,86
XTRA DAX	12.494,07	-0,58%	-3,32%	13.596,89	11.726,62
S&P 500	2.904,75	-0,35%	8,61%	2.916,50	2.443,77
IBEX 35	9.463,60	-1,13%	-5,80%	10.643,40	9.327,60
NIKKEI 225	22.869,50	0,09%	0,46%	24.129,34	19.239,52

