

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

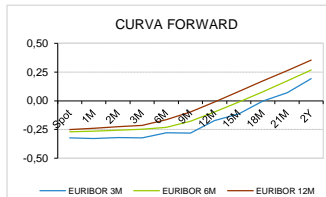
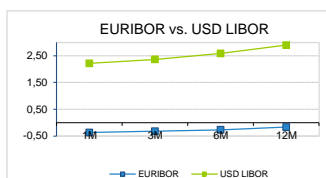
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

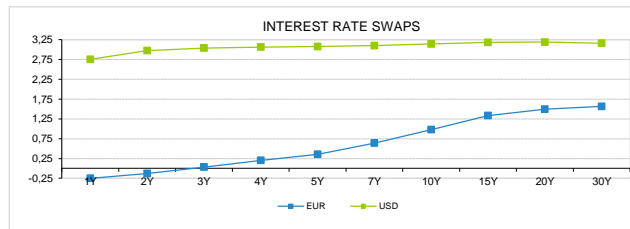
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	2,2122	3	15	0,7258	-0,7828
3M	-0,3190	0	0	3M	2,3664	1	6	0,8044	-0,7308
6M	-0,2680	0	0	6M	2,5849	1	8	0,9001	-0,6516
12M	-0,1680	0	0	12M	2,8966	1	8	1,0676	-0,5186

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2500	0	0	-0,0119	0,6922	1,2327
2Y	-0,1280	0	3	0,0711	0,8336	1,3472
3Y	0,0350	0	6	0,3431	0,9656	1,4502
4Y	0,2030	0	8	0,4989	1,0885	1,5426
5Y	0,3590	0	10	0,6429	1,1997	1,6150
7Y	0,6390	0	11	0,8975	1,3840	1,7470
10Y	0,9780	0	11	1,1930	1,5826	1,8560
15Y	1,3340	0	11	1,4763	1,7431	1,9230
20Y	1,4990	0	11	1,6004	1,7878	1,9010
30Y	1,5660	0	11	1,6303	1,7510	1,8200

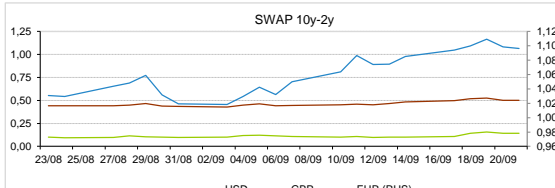
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,75
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



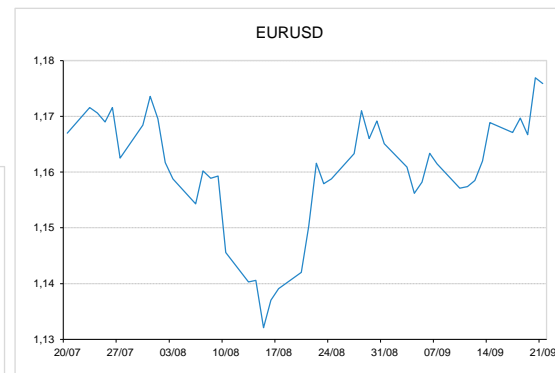
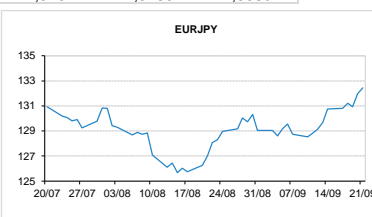
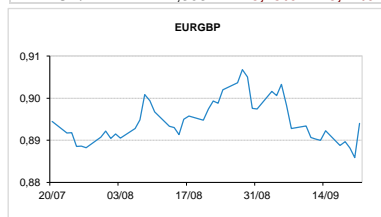
INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7540	2	12	3,2063	3,1440	3,1180
2Y	2,9750	2	17	3,1750	3,1145	3,1260
3Y	3,0420	3	19	3,1789	3,1160	3,1631
4Y	3,0660	4	20	3,1648	3,1376	3,1758
5Y	3,0790	4	20	3,1584	3,1478	3,1944
7Y	3,1010	5	21	3,1627	3,1739	3,2061
10Y	3,1440	6	22	3,1903	3,2027	3,2286
15Y	3,1820	6	22	3,1900	3,2110	3,2204
20Y	3,1890	6	22	3,2036	3,1964	3,1944
30Y	3,1610	6	21	3,1661	3,1539	3,1459



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,70	0,00	5,79	OT 2Y	-0,093	-0,01	8,80
JETFUEL	725,50	-4,25	36,50	OT 5Y	0,705	-0,02	11,70
DIESEL	688,50	-3,25	32,75	OT 10Y	1,869	-0,01	7,40
COBRE	6.115,00	-39,00	90,50	BUND 10Y	0,076	-1,90	11,10
ZINCO	2.454,50	27,00	73,00	SCHATZ 2Y	0,090	-0,23	6,20
OURO	1.197,81	-9,39	1,74	T-NOTE 10Y	3,751	-0,17	20,40
TRIGO	516,75	-7,25	-31,00	T-NOTE 2Y	3,224	-0,39	20,40
LICENÇA C02	22,20	0,17	2,89	GILT 10Y	1,685	-3,81	11,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1759	-0,09%	2,23%	1,1845	1,1941	1,2146
EUR/GBP	0,894	-0,91%	0,38%	0,8968	0,8999	0,9066
EUR/JPY	132,44	-0,35%	-4,10%	132,44	132,44	132,44
EUR/CHF	1,1267	0,24%	1,19%	1,1255	1,1243	1,1221
EUR/BRL	4,7411	1,28%	-1,19%	4,8141	4,8960	5,0882
EUR/PLN	4,3034	-0,29%	-0,27%	4,3261	4,3489	4,3980

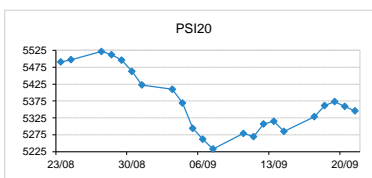

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1759	0,8940	132,44	1,1267	10,3198	7,4595	1,5162	1,61337	4,7411	9,5703
USD	0,8502	-	0,7636	112,545	0,9578	8,7871	6,3420	1,2915	1,3722	4,0824	8,1395

ACCIONISTA

TITULO	COTACAO	1D %	YTD %
ALTRI	8,160	-0,73	57,80
BCP	0,251	-1,06	-7,72
CORT. AMORIM	11,640	0,17	13,01
CTT	3,372	0,18	-3,85
EDP	3,224	0,03	11,75
EDP R	8,720	1,69	25,16
GALP	16,425	0,46	7,18
IBERSOL	9,220	-3,96	-8,94
J MARTINS	12,875	-0,43	-20,50
MOTA ENGL	2,120	-3,20	-42,12
NAVIGATOR	4,318	-1,33	2,32
NOS	5,135	1,88	-6,31
NOVABASE	2,690	0,75	-11,77
PHAROL	0,181	-4,03	-27,68
REN	2,422	0,08	-2,30
SEMAPA	17,100	-2,17	-3,91
SONAE CAP.	0,766	-3,53	-13,64
SONAE SGPS	0,899	-3,80	-20,16

MAIORES GANHOS/PERDAS	
Título	Variação %
NOS	1,88
EDP R	1,69
NOVABASE	0,75
GALP	0,46
CTT	0,18
MOTA ENGL	-3,20
SONAE CAP.	-3,53
SONAE SGPS	-3,80
IBERSOL	-3,96
PHAROL	-4,03



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.345,85	-0,24%	-0,79%	5.801,45	5.208,33
CAC40	5.494,17	0,78%	3,42%	5.657,44	5.038,12
ESTX 50 PR	3.430,81	0,81%	-2,09%	3.708,82	3.261,86
XTRA DAX	12.430,88	0,85%	-3,77%	13.596,89	11.726,62
S&P 500	2.936,90	0,21%	9,85%	2.940,91	2.488,03
IBEX 35	9.590,40	0,07%	-4,52%	10.643,40	9.111,10
NIKKEI 225	23.869,93	0,82%	4,85%	24.129,34	20.213,66

