

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

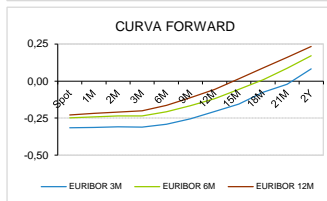
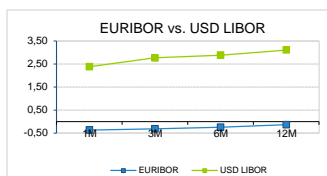
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

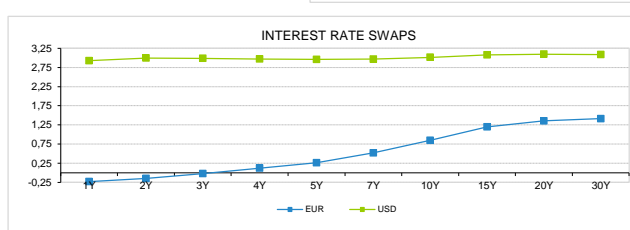
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3680	0	0	1M	2,3869	0	7	0,7359	-0,8378
3M	-0,3150	0	0	3M	2,7671	0	18	0,9017	-0,7400
6M	-0,2460	0	1	6M	2,8891	0	5	1,0208	-0,6650
12M	-0,1370	0	1	12M	3,1119	-1	0	1,1576	-0,5270

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2280	0	1	-0,0560	0,5420	1,0800
2Y	-0,1460	1	-2	0,0898	0,6780	1,1920
3Y	-0,0190	1	-5	0,2401	0,8120	1,2975
4Y	0,1230	1	-8	0,3833	0,9330	1,3961
5Y	0,2600	1	-9	0,5210	1,0470	1,4710
7Y	0,5190	1	-12	0,7687	1,2405	1,6045
10Y	0,8470	0	-12	1,0654	1,4423	1,7220
15Y	1,2000	0	-12	1,3453	1,5978	1,7780
20Y	1,3560	0	-11	1,4603	1,6350	1,7455
30Y	1,4130	1	-11	1,4778	1,5900	1,6564

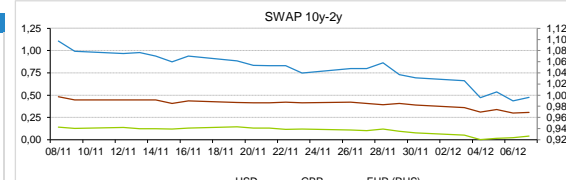
TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,25
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



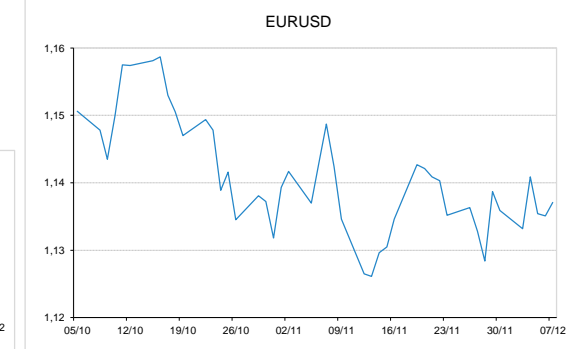
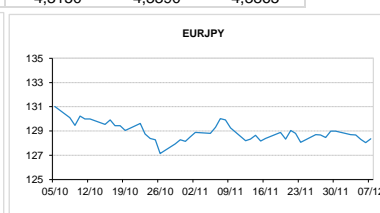
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,9240	0	-1	2,9584	2,7720	2,8920
2Y	2,9940	0	-10	2,8677	2,7990	2,9130
3Y	2,9890	-1	-15	2,8260	2,8265	2,9770
4Y	2,9730	-1	-18	2,8260	2,8550	3,0088
5Y	2,9600	-2	-20	2,8380	2,9123	3,0416
7Y	2,9680	-3	-22	2,8989	2,9734	3,0485
10Y	3,0140	-4	-23	2,9723	3,0125	3,0905
15Y	3,0790	-5	-23	3,0354	3,0515	3,0835
20Y	3,0980	-6	-23	3,0210	3,0787	3,0770
30Y	3,0870	-6	-22	3,0397	3,0195	3,0250



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	62,78	2,72	-9,35	OT 2Y	-0,231	0,00	-7,50
JETFUEL	625,96	32,27	-100,41	OT 5Y	0,562	-0,02	-16,80
DIESEL	584,71	32,02	-102,41	OT 10Y	1,799	-0,01	-13,10
COBRE	6.134,50	-105,00	-88,00	BUND 10Y	-0,235	2,78	-21,70
ZINCO	2.657,00	-28,00	143,00	SCHATZ 2Y	0,050	2,98	-5,60
OURO	1.245,40	5,71	16,75	T-NOTE 10Y	3,555	-0,17	-29,00
TRIGO	528,75	13,25	6,25	T-NOTE 2Y	3,063	-1,96	-27,50
LICENÇA C02	20,19	0,20	1,57	GILT 10Y	1,478	3,53	-26,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1371	0,18%	-1,01%	1,1463	1,1556	1,1747
EUR/GBP	0,89085	-0,17%	-1,89%	0,8939	0,8971	0,9039
EUR/JPY	128,36	-0,25%	1,29%	128,36	128,36	128,36
EUR/CHF	1,1293	0,06%	1,46%	1,1281	1,1270	1,1246
EUR/BRL	4,4145	0,04%	-3,01%	4,4744	4,5434	4,6933
EUR/PLN	4,2916	-0,29%	-0,09%	4,3150	4,3390	4,3865

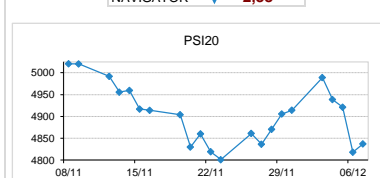

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1371	0,8909	128,36	1,1293	10,2888	7,4644	1,5152	1,58057	4,4145	9,6651
USD	0,8781	-	0,7839	112,705	0,9919	9,0208	6,5547	1,3291	1,3855	3,8615	8,4867

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,930	0,34	14,68
BCP	0,239	-1,44	-12,13
CORT. AMORIM	9,420	0,21	-8,54
CTT	3,340	-0,30	-4,76
EDP	3,093	2,42	7,21
EDP R	7,670	0,13	10,09
GALP	14,520	1,75	-5,25
IBERSOL	8,140	0,74	-19,60
J MARTINS	10,495	2,29	-35,20
MOTA ENGL	1,608	-0,86	-56,10
NAVIGATOR	3,612	-2,38	-14,41
NOS	5,305	-1,21	-3,21
NOVABASE	2,350	4,44	-22,93
PHAROL	0,178	-0,78	-28,64
REN	2,404	-0,08	-3,03
SEMAPA	13,600	-1,16	-23,57
SONAE CAP.	0,848	3,04	-4,40
SONAE SGPS	0,830	2,15	-26,29

MAIORES GANHOS/PERDAS	
Título	Variação %
NOVABASE	4,44
SONAE CAP.	3,04
EDP	2,42
J MARTINS	2,29
SONAE SGPS	2,15
MOTA ENGL	-0,86
SEMAPA	-1,16
NOS	-1,21
BCP	-1,44
NAVIGATOR	-2,38



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.836,73	0,40%	-10,24%	5.801,45	4.783,34
CAC40	4.813,13	0,68%	-9,40%	5.657,44	4.760,98
ESTX 50 PR	3.058,53	0,41%	-12,71%	3.687,22	3.033,78
XTRA DAX	10.788,09	-0,21%	-16,49%	13.596,89	10.762,41
S&P 500	2.664,20	-1,18%	-0,36%	2.940,91	2.532,69
IBEX 35	8.815,50	0,58%	-12,23%	10.643,40	8.627,60
NIKKEI 225	21.678,68	0,82%	-4,77%	24.448,07	20.347,49

