

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

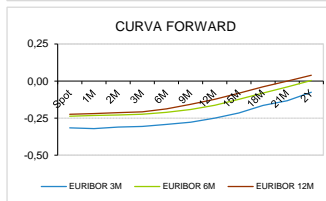
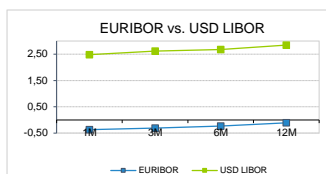
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

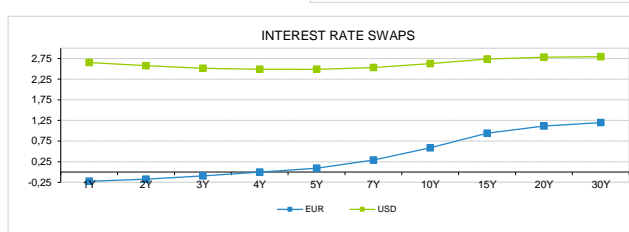
INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,3680	0	0	1M	2,4818	0	0	0,7279
3M	-0,3090	0	0	3M	2,6146	0	-8	0,8433
6M	-0,2320	0	0	6M	2,6791	0	-6	0,9575
12M	-0,1090	0	0	12M	2,8459	-1	-7	1,1168

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2245	0	-1	-0,1238	0,2816	0,6990
2Y	-0,1730	0	-2	-0,0418	0,3828	0,8059
3Y	-0,0950	0	-2	0,0703	0,4865	0,9082
4Y	-0,0040	1	-3	0,1745	0,5943	1,0097
5Y	0,0920	1	-4	0,2781	0,6971	1,1006
7Y	0,2920	1	-6	0,4836	0,8928	1,2539
10Y	0,5850	1	-8	0,7679	1,1145	1,4033
15Y	0,9400	1	-8	1,0688	1,3076	1,5034
20Y	1,1140	0	-7	1,2096	1,3755	1,5015
30Y	1,1970	0	-4	1,2597	1,3608	1,4310

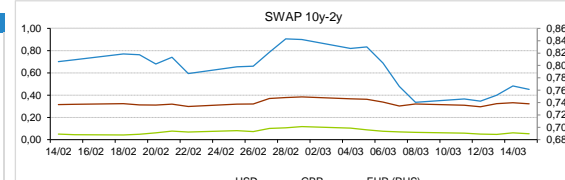
TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,50
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6550	0	-5	2,4682	2,3530	2,5785
2Y	2,5780	0	-9	2,4138	2,4345	2,6230
3Y	2,5150	-1	-10	2,3835	2,4660	2,6695
4Y	2,4900	-1	-11	2,4030	2,5060	2,7355
5Y	2,4890	-1	-11	2,4476	2,5590	2,7764
7Y	2,5320	-1	-11	2,5235	2,6430	2,8185
10Y	2,6260	-2	-10	2,6450	2,7430	2,8944
15Y	2,7390	-2	-8	2,7280	2,8080	2,8880
20Y	2,7830	-2	-7	2,7680	2,8235	2,8810
30Y	2,7960	-2	-6	2,8052	2,8190	2,8520

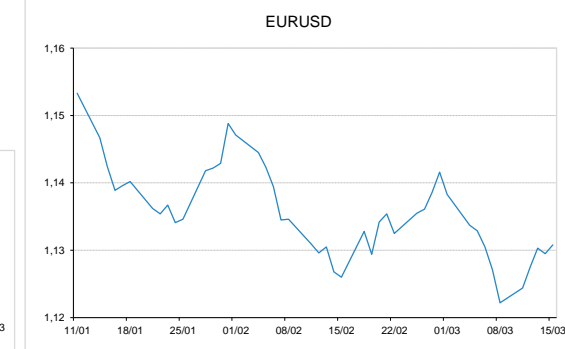
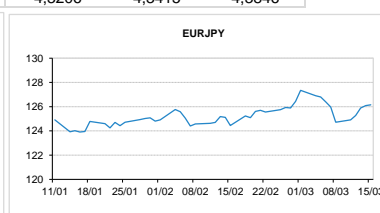


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,97	-0,26	0,75	OT 2Y	-0,248	0,00	-1,90
JETFUEL	651,75	1,60	21,00	OT 5Y	0,227	-0,02	-14,80
DIESEL	616,00	2,10	15,50	OT 10Y	1,310	-0,02	-28,50
COBRE	6.385,00	-68,50	267,00	BUND 10Y	-0,310	-0,44	-4,60
ZINCO	2.876,00	-9,00	279,00	SCHATZ 2Y	0,073	0,23	-0,30
OURO	1.302,93	7,10	-14,78	T-NOTE 10Y	3,291	-2,28	-9,40
TRIGO	458,25	5,50	-48,75	T-NOTE 2Y	2,780	-1,36	-8,00
LICENÇA C02	22,47	-0,27	2,05	GILT 10Y	1,148	-1,85	2,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1308	0,12%	0,43%	1,1395	1,1483	1,1659
EUR/GBP	0,85415	-0,22%	2,95%	0,8568	0,8597	0,8658
EUR/JPY	126,16	-0,06%	-1,36%	126,16	126,16	126,16
EUR/CHF	1,1352	-0,07%	0,00%	1,1342	1,1331	1,1309
EUR/BRL	4,3143	0,80%	-3,07%	4,3766	4,4438	4,5752
EUR/PLN	4,2998	0,08%	0,77%	4,3206	4,3415	4,3846



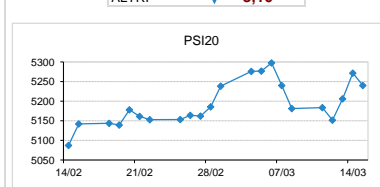
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1308	0,8542	126,16	1,1352	10,4625	7,4632	1,5094	1,59777	4,3143	9,6698
USD	0,8821	-	0,7535	111,485	1,0021	9,2537	6,5833	1,3348	1,4108	3,8290	8,5452

ACCIONISTA

TITULO	COTACAO	1D %	YTD %
ALTRI	7,510	-3,10	29,48
BCP	0,229	0,62	-0,39
CORT. AMORIM	10,640	-0,56	18,22
CTT	2,780	-1,28	-5,63
EDP	3,311	-1,13	8,59
EDP R	8,755	-0,06	12,60
GALP	14,310	-2,59	3,73
IBERSOL	7,940	-1,24	0,51
J MARTINS	13,270	1,07	28,34
MOTA ENGIL	2,190	-0,23	36,02
NAVIGATOR	4,296	-0,88	19,33
NOS	5,520	-0,36	4,25
NOVABASE	2,510	-0,40	24,26
PHAROL	0,190	-0,11	16,42
REN	2,658	-0,37	9,20
SEMAPA	15,000	-0,66	14,50
SONAE CAP.	0,888	0,57	4,59
SONAE SGPS	0,946	0,42	16,79

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	1,07
BCP	0,62
SONAE CAP.	0,57
SONAE SGPS	0,42
EDP	-1,13
IBERSOL	-1,24
CTT	-1,28
GALP	-2,59
ALTRI	-3,10



INDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.240,00	-0,60%	10,75%	5.801,45	4.551,84
CAC40	5.405,32	1,04%	14,26%	5.657,44	4.555,99
ESTX 50 PR	3.386,08	1,32%	12,82%	3.596,20	2.908,70
XTRA DAX	11.685,69	0,85%	10,67%	13.204,31	10.279,20
S&P 500	2.828,77	0,72%	12,84%	2.940,91	2.346,58
IBEX 35	9.342,20	1,44%	9,39%	10.291,40	8.286,20
NIKKEI 225	21.450,85	0,77%	7,18%	24.448,07	18.948,58

