

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

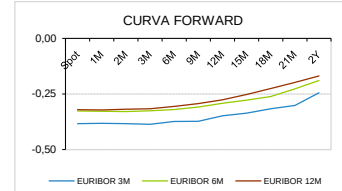
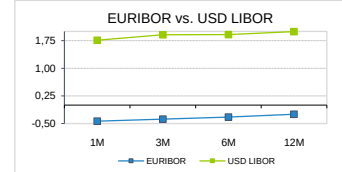
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

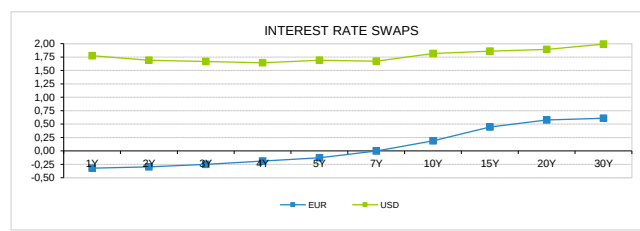
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4360	0	0	1M	1,7625	-2	7	0,7039	-0,7806
3M	-0,3790	0	2	3M	1,9084	0	0	0,7916	-0,6884
6M	-0,3230	0	2	6M	1,9121	0	2	0,8800	-0,6224
12M	-0,2480	0	2	12M	1,9963	0	4	0,9843	-0,4812

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3220	0	2	-0,2771	-0,0467	0,2152
2Y	-0,2980	1	5	-0,2226	0,0199	0,2867
3Y	-0,2510	1	7	-0,1637	0,0849	0,3569
4Y	-0,1900	2	10	-0,1013	0,1530	0,4249
5Y	-0,1290	2	11	-0,0381	0,2215	0,4805
7Y	-0,0040	3	13	0,0944	0,3512	0,5932
10Y	0,1870	3	15	0,2823	0,5085	0,7150
15Y	0,4440	3	16	0,5020	0,6595	0,7983
20Y	0,5760	3	16	0,6067	0,7077	0,7879
30Y	0,6080	3	16	0,6130	0,6638	0,6972

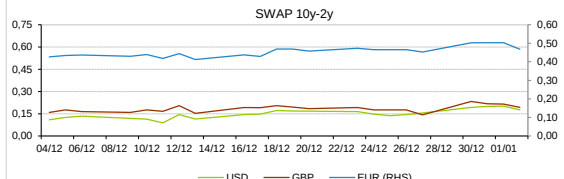
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	4,50
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7750	3	3	1,5886	1,6510	1,8838
2Y	1,6890	-1	7	1,5555	1,7484	1,8845
3Y	1,6660	5	7	1,5810	1,7410	1,9075
4Y	1,6430	6	11	1,6220	1,7840	1,9808
5Y	1,6900	5	9	1,7124	1,8275	2,0180
7Y	1,6720	3	1	1,7395	1,9349	2,0185
10Y	1,8150	4	9	1,8880	1,9705	2,0700
15Y	1,8610	2	31	1,9405	2,0290	2,1385
20Y	1,8930	29	29	2,0248	2,0495	2,0920
30Y	1,9910	4	8	1,9990	2,0360	2,0600

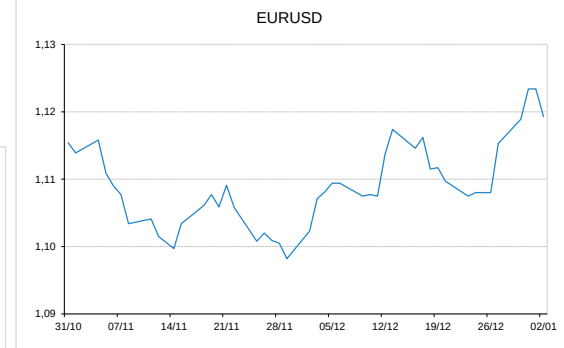
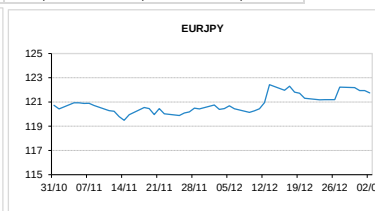


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,87	-0,13	5,64	OT 2Y	-0,540	0,02	1,20
JETFUEL	653,12	-2,67	41,52	OT 5Y	-0,129	-0,02	0,00
DIESEL	617,91	-4,84	42,56	OT 10Y	0,417	-0,02	5,20
COBRE	6.169,00	-45,00	310,00	BUND 10Y	-0,808	-4,99	12,30
ZINCO	2.281,00	-33,25	-4,00	SCHATZ 2Y	0,030	-1,38	2,50
OURO	1.525,55	8,26	61,91	T-NOTE 10Y	2,711	-2,16	13,70
TRIGO	562,50	3,75	27,25	T-NOTE 2Y	2,042	1,53	9,60
LICENÇA C02	24,36	-0,28	-0,11	GILT 10Y	0,715	-2,40	11,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1193	-0,37%	1,54%	1,1256	1,1319	1,1446
EUR/GBP	0,84828	0,30%	0,46%	0,8510	0,8537	0,8592
EUR/JPY	121,75	0,16%	-0,82%	121,75	121,75	121,75
EUR/CHF	1,0857	-0,23%	1,16%	1,0849	1,0841	1,0825
EUR/BRL	4,5112	-0,07%	3,61%	4,5762	4,6223	4,7380
EUR/PLN	4,2441	0,28%	1,02%	4,2668	4,2907	4,3398

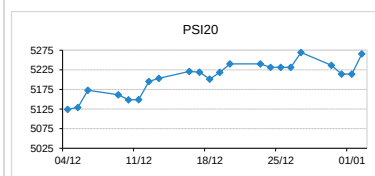


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1193	0,8483	121,75	1,0857	10,4630	7,4724	1,4516	1,59917	4,5112	9,8349
USD	0,8931	-	0,7583	108,265	0,9694	9,3423	6,6737	1,2981	1,4283	4,0316	8,7883

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,745	1,14	1,14
BCP	0,211	3,94	3,94
CORT. AMORIM	11,360	0,53	0,53
CTT	3,214	0,75	0,75
EDP	3,846	-0,47	-0,47
EDP R	10,380	-1,14	-1,14
GALP	14,980	0,54	0,54
IBERSOL	8,000	0,00	0,00
J MARTINS	14,915	1,70	1,70
MOTA ENGIL	1,900	1,60	1,60
NAVIGATOR	3,636	1,34	1,34
NOS	4,856	1,17	1,17
NOVABASE	2,640	2,33	2,33
PHAROL	0,103	3,41	3,41
RAMADA	5,840	0,00	0,00
REN	13,860	1,02	1,02
SEMAPA	0,770	2,26	2,26
SONAE CAP.	0,916	0,60	0,60
SONAE SGPS	5,840	0,00	0,00

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	3,94
PHAROL	3,41
NOVABASE	2,33
SEMAPA	2,26
J MARTINS	1,70
EDP	-0,47
EDP R	-1,14



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.265,78	0,99%	0,99%	5.429,32	4.653,58
CAC40	6.041,50	1,06%	1,06%	6.065,00	4.606,20
ESTX 50 PR	3.793,24	1,28%	1,28%	3.801,13	2.936,76
XTRA DAX	13.385,93	1,03%	1,03%	13.425,85	10.386,97
S&P 500	3.239,93	0,29%	0,29%	3.250,04	2.443,96
IBEX 35	9.691,20	1,49%	1,49%	9.705,40	8.355,00
NIKKEI 225	23.656,62	-0,76%	0,00%	24.091,12	19.241,37

