

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

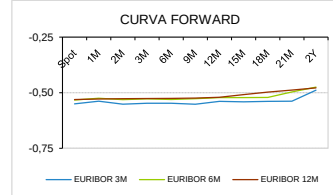
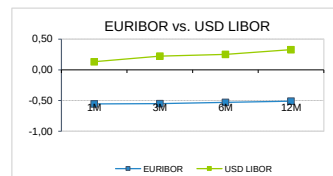
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

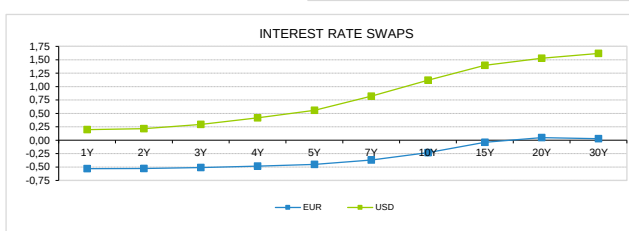
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5550	1	-1	1M	0,1326	0	-1	0,0286	-0,8130
3M	-0,5500	0	-1	3M	0,2248	-1	-1	0,0268	-0,7666
6M	-0,5300	-1	-1	6M	0,2513	0	0	0,0348	-0,7266
12M	-0,5100	0	-1	12M	0,3293	0	-1	0,0790	-0,6090

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5308	0	0	-0,5219	-0,4030	-0,2270
2Y	-0,5260	0	2	-0,4996	-0,3610	-0,1740
3Y	-0,5100	0	2	-0,4680	-0,3160	-0,1211
4Y	-0,4827	1	3	-0,4300	-0,2670	-0,0670
5Y	-0,4500	1	3	-0,3890	-0,2162	-0,0140
7Y	-0,3700	1	4	-0,2965	-0,1140	0,0730
10Y	-0,2310	0	4	-0,1520	0,0150	0,1630
15Y	-0,0380	0	5	0,0185	0,1265	0,2110
20Y	0,0477	0	5	0,0790	0,1370	0,1780
30Y	0,0285	0	5	0,0391	0,0607	0,0721

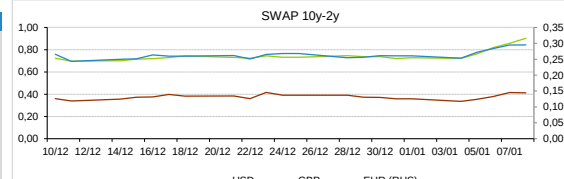
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1970	0	-1	0,2377	0,7911	1,4118
2Y	0,2151	0	-1	0,3300	0,9597	1,4830
3Y	0,2928	1	2	0,4715	1,0900	1,5800
4Y	0,4168	2	7	0,6486	1,2135	1,6475
5Y	0,5569	3	11	0,7860	1,3317	1,7139
7Y	0,8217	4	16	1,0340	1,4895	1,7986
10Y	1,1173	4	20	1,2980	1,6283	1,8360
15Y	1,3955	4	22	1,5000	1,7320	1,8770
20Y	1,5273	4	23	1,6000	1,7884	1,8770
30Y	1,6175	4	23	1,6580	1,7660	1,8210

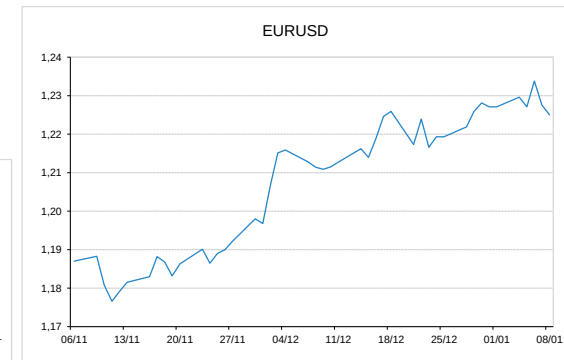
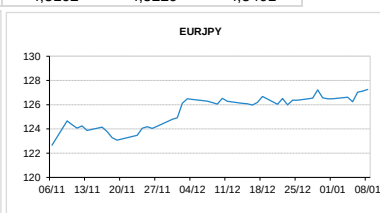


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,42	1,04	6,61	OT 2Y	-0,704	0,00	1,90
JETFUEL	457,63	4,12	40,63	OT 5Y	-0,456	-0,02	1,50
DIESEL	440,63	3,12	36,13	OT 10Y	-0,026	-0,03	-0,90
COBRE	8.172,00	141,50	469,00	BUND 10Y	-1,219	-0,20	6,00
ZINCO	2.866,75	27,50	92,25	SCHATZ 2Y	-0,126	-0,23	6,40
OURO	1.860,68	-50,47	-12,26	T-NOTE 10Y	1,954	3,30	9,50
TRIGO	640,00	-2,25	70,00	T-NOTE 2Y	0,733	0,37	-1,70
LICENÇA C02	34,74	-0,02	4,97	GILT 10Y	0,472	-0,61	3,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,225	-0,21%	1,12%	1,2275	1,2299	1,2355
EUR/GBP	0,90128	0,07%	1,13%	0,9026	0,9039	0,9066
EUR/JPY	127,26	-0,10%	-0,85%	127,26	127,26	127,26
EUR/CHF	1,0834	0,17%	-0,63%	1,0827	1,0820	1,0808
EUR/BRL	6,6022	0,36%	-6,13%	6,6330	6,6731	6,8117
EUR/PLN	4,5099	0,17%	-1,28%	4,5162	4,5229	4,5401

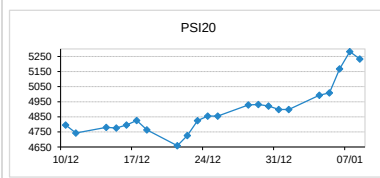


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,2250	0,9013	127,26	1,0834	10,0676	7,4370	1,5576	1,57644	6,6022
USD	0,8162	-	0,736	103,815	0,8835	8,2057	6,0697	1,2695	1,2857	5,3891
										10,3149
										8,4096

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,465	-1,44	5,91
BCP	0,142	-2,81	14,94
CORT. AMORIM	11,320	-0,53	-2,41
CTT	2,420	-0,41	2,77
EDP	5,610	0,79	8,81
EDP R	25,400	-1,55	11,40
GALP	9,296	-0,32	6,21
IBERSOL	5,240	-0,38	-2,96
J MARTINS	14,135	-0,46	2,28
MOTA ENGIL	1,450	-4,61	6,30
NAVIGATOR	2,566	-2,14	2,72
NOVABASE	3,290	0,30	2,49
NOS	3,052	-0,65	6,79
PHAROL	0,138	-3,10	10,26
REN	2,410	0,00	1,90
SEMAPA	9,200	-2,02	2,22
SONAE SGPS	0,683	-0,94	3,25

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP	0,79
NOVABASE	0,30
SEMAPA	-2,02
NAVIGATOR	-2,14
BCP	-2,81
PHAROL	-3,10
MOTA ENGIL	-4,61



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.233,10	-0,93%	6,83%	5.454,21	3.500,02
CAC40	5.688,80	0,33%	2,47%	6.111,41	3.632,06
ESTX 50 PR	3.634,36	0,33%	2,30%	3.867,28	2.302,84
XTRA DAX	14.016,25	0,34%	2,17%	14.131,52	8.255,65
S&P 500	3.812,20	0,22%	1,49%	3.824,40	2.191,86
IBEX 35	8.384,70	-0,01%	3,85%	10.100,20	5.814,50
NIKKEI 225	28.139,03	2,36%	2,53%	28.139,03	16.358,19

