

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

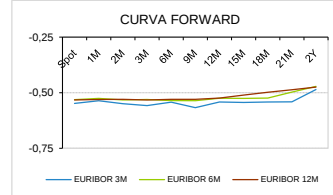
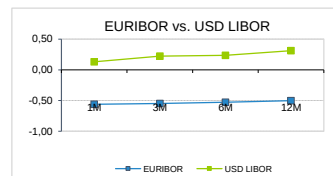
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

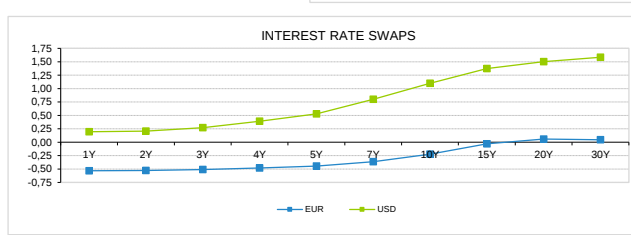
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5610	1	0	1M	0,1309	0	-1	0,0260	-0,8100
3M	-0,5480	1	-1	3M	0,2240	0	-1	0,0286	-0,7648
6M	-0,5280	1	-1	6M	0,2358	-1	-2	0,0389	-0,7244
12M	-0,5020	0	0	12M	0,3124	-1	-2	0,0740	-0,6126

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,5325	0	-1	-0,5246	-0,3918
2Y	-0,5282	0	-1	-0,4995	-0,3474
3Y	-0,5105	0	0	-0,4636	-0,3004
4Y	-0,4808	1	1	-0,4234	-0,2535
5Y	-0,4448	1	2	-0,3798	-0,2039
7Y	-0,3633	1	3	-0,2878	-0,1040
10Y	-0,2243	0	4	-0,1449	0,0270
15Y	-0,0292	0	5	0,0273	0,1371
20Y	0,0587	0	6	0,0906	0,1519
30Y	0,0447	0	7	0,0562	0,0787

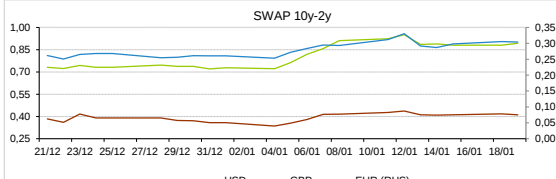
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1951	0	0	0,2183	0,7347	1,3750
2Y	0,2058	0	0	0,3083	0,9090	1,4780
3Y	0,2710	0	2	0,4380	1,0600	1,5810
4Y	0,3906	0	5	0,6123	1,1855	1,6430
5Y	0,5281	0	8	0,7649	1,3109	1,7053
7Y	0,7998	1	13	1,0191	1,4450	1,7863
10Y	1,0988	1	16	1,2758	1,6158	1,8160
15Y	1,3739	0	18	1,4949	1,7025	1,8709
20Y	1,5008	1	18	1,5902	1,7592	1,8440
30Y	1,5835	0	17	1,5905	1,7330	1,7827

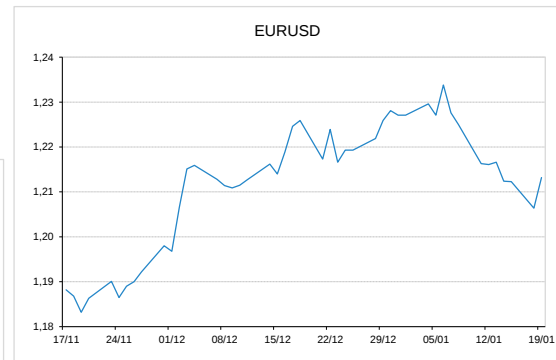
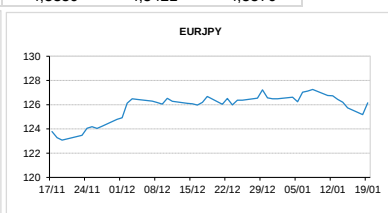


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,03	1,28	3,77	OT 2Y	-0,653	0,00	8,60
JETFUEL	472,25	0,50	20,25	OT 5Y	-0,442	-0,01	2,90
DIESEL	455,25	-0,25	19,00	OT 10Y	0,009	-0,01	-2,60
COBRE	7.945,00	22,50	-13,50	BUND 10Y	-1,229	-0,40	1,50
ZINCO	2.668,50	-17,50	-197,75	SCHATZ 2Y	-0,126	0,69	1,40
OURO	1.841,34	3,66	-40,01	T-NOTE 10Y	1,925	-0,43	7,70
TRIGO	675,75	0,25	67,50	T-NOTE 2Y	0,726	-0,18	0,70
LICENÇA C02	32,91	1,29	1,81	GILT 10Y	0,469	-0,87	4,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2132	0,56%	-0,34%	1,2157	1,2181	1,2236
EUR/GBP	0,891	-0,03%	2,82%	0,8923	0,8937	0,8963
EUR/JPY	126,16	-0,78%	-0,10%	126,16	126,16	126,16
EUR/CHF	1,0775	-0,12%	0,55%	1,0768	1,0761	1,0748
EUR/BRL	6,4665	-1,07%	-3,03%	6,4989	6,5430	6,6877
EUR/PLN	4,5311	0,03%	-0,88%	4,5359	4,5421	4,5576



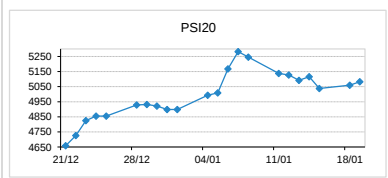
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2132	0,8910	126,16	1,0775	10,1189	7,4398	1,5430	1,57444	6,4665	10,3465
USD	0,8246	-	0,7345	103,925	0,8884	8,3562	6,1345	1,2737	1,2984	5,3275	8,5389

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,170	0,88	0,19
BCP	0,128	-0,93	4,06
CORT. AMORIM	11,340	0,53	-2,24
CTT	2,575	3,62	9,57
EDP	5,334	-0,56	3,45
EDP R	23,550	1,73	3,29
GALP	9,222	1,90	5,35
IBERSOL	5,040	0,80	-6,67
J MARTINS	14,575	-0,58	5,46
MOTA ENGIL	1,448	0,28	6,16
NAVIGATOR	2,556	0,95	2,32
NOVABASE	3,340	0,00	4,05
NOS	3,020	-0,26	5,67
PHAROL	0,138	-1,15	10,42
REN	2,410	0,21	1,90
SEMAPA	9,060	1,91	0,67
SONAE SGPS	0,716	-0,42	8,16

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	3,62
SEMAPA	1,91
GALP	1,90
EDP R	1,73
NAVIGATOR	0,95
SONAE SGPS	-0,42
EDP	-0,56
J MARTINS	-0,58
BCP	-0,93
PHAROL	-1,15



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.082,31	0,45%	3,76%	5.454,21	3.500,02
CAC40	5.601,98	-0,27%	0,91%	6.111,41	3.632,06
ESTX 50 PR	3.598,10	-0,13%	1,28%	3.867,28	2.302,84
XTRA DAX	13.823,31	-0,18%	0,76%	14.131,52	8.255,65
S&P 500	3.783,57	0,39%	0,72%	3.826,69	2.191,86
IBEX 35	8.204,10	-0,61%	1,62%	10.100,20	5.814,50
NIKKEI 225	28.633,46	1,39%	4,33%	28.979,53	16.358,19

