

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

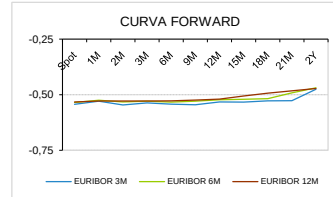
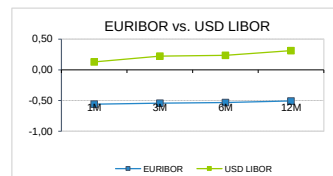
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

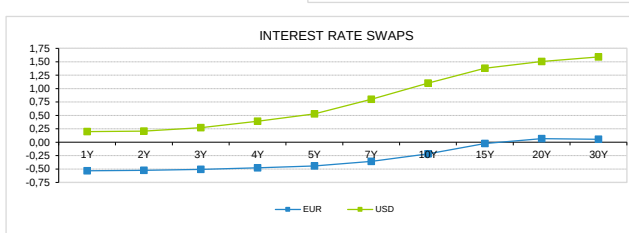
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5590	0	0	1M	0,1295	0	-1	0,0271	-0,8106
3M	-0,5430	1	-1	3M	0,2236	0	-1	0,0270	-0,7714
6M	-0,5320	0	-1	6M	0,2359	0	-2	0,0376	-0,7262
12M	-0,5060	0	-1	12M	0,3130	0	-2	0,0750	-0,6098

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5329	0	-1	-0,5220	-0,3919	-0,2070
2Y	-0,5254	0	0	-0,4957	-0,3466	-0,1559
3Y	-0,5081	0	0	-0,4608	-0,3002	-0,1051
4Y	-0,4782	0	1	-0,4209	-0,2508	-0,0526
5Y	-0,4425	0	2	-0,3775	-0,2016	0,0020
7Y	-0,3590	0	3	-0,2844	-0,0977	0,0889
10Y	-0,2183	0	4	-0,1391	0,0316	0,1802
15Y	-0,0240	0	5	0,0331	0,1457	0,2332
20Y	0,0662	1	7	0,0992	0,1613	0,2045
30Y	0,0545	1	8	0,0658	0,0887	0,1017

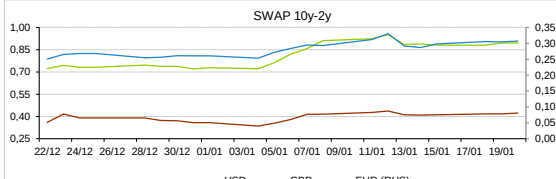
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1976	0	0	0,2157	0,7522	1,3750
2Y	0,2055	0	0	0,3077	0,9177	1,4870
3Y	0,2703	0	2	0,4400	1,0510	1,5840
4Y	0,3900	0	5	0,6020	1,1835	1,6460
5Y	0,5270	0	8	0,7670	1,3080	1,7106
7Y	0,8006	0	13	1,0140	1,4560	1,7660
10Y	1,1006	0	16	1,2630	1,6196	1,8160
15Y	1,3784	0	18	1,4840	1,7321	1,8732
20Y	1,5058	0	18	1,5936	1,7644	1,8767
30Y	1,5898	0	18	1,6428	1,7380	1,7965

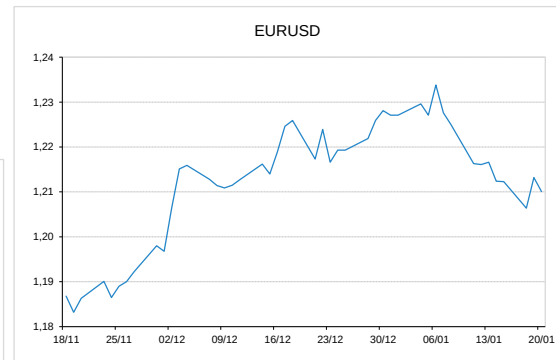
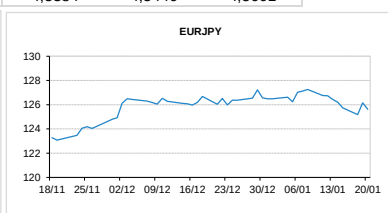


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,42	0,52	4,16	OT 2Y	-0,653	0,00	8,00
JETFUEL	476,00	3,75	24,00	OT 5Y	-0,437	0,00	2,20
DIESEL	459,00	3,75	22,75	OT 10Y	0,025	0,02	-1,40
COBRE	7.994,00	-17,50	-31,00	BUND 10Y	-1,227	0,00	3,10
ZINCO	2.671,75	3,25	-194,50	SCHATZ 2Y	-0,126	0,00	2,50
OURO	1.868,02	25,19	-13,33	T-NOTE 10Y	1,925	0,29	7,80
TRIGO	670,00	-2,25	61,75	T-NOTE 2Y	0,724	0,18	0,50
LICENÇA C02	32,98	-0,11	1,88	GILT 10Y	0,485	1,56	9,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2101	-0,26%	-0,59%	1,2126	1,2150	1,2205
EUR/GBP	0,88563	0,61%	3,44%	0,8870	0,8883	0,8911
EUR/JPY	125,62	0,43%	0,33%	125,62	125,62	125,62
EUR/CHF	1,0774	0,02%	0,56%	1,0767	1,0760	1,0747
EUR/BRL	6,4188	1,16%	-2,29%	6,4492	6,4590	6,6371
EUR/PLN	4,5335	-0,03%	-0,93%	4,5384	4,5446	4,5601

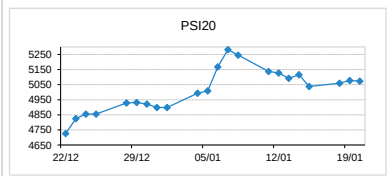


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,2101	0,8856	125,62	1,0774	10,1045	7,4385	1,5310	1,56432	6,4188
USD	0,8261	-	0,7337	103,555	0,8904	8,3520	6,1451	1,2628	1,2913	5,2970
										10,2892
										8,5033

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,185	0,19	0,48
BCP	0,127	-0,86	3,17
CORT. AMORIM	11,120	-2,28	-4,14
CTT	2,520	-1,95	7,23
EDP	5,316	-0,08	3,10
EDP R	23,800	1,28	4,39
GALP	9,290	0,69	6,12
IBERSOL	5,040	0,40	-6,67
J MARTINS	14,400	-0,86	4,20
MOTA ENGIL	1,440	-0,55	5,57
NAVIGATOR	2,566	0,55	2,72
NOVABASE	3,360	0,60	4,67
NOS	3,010	-0,33	5,32
PHAROL	0,137	-1,01	9,46
REN	2,400	-0,21	1,48
SEMAPA	9,070	0,11	0,78
SONAE SGPS	0,709	-1,25	7,11

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	1,28
GALP	0,69
NOVABASE	0,60
NAVIGATOR	0,55
IBERSOL	0,40
J MARTINS	-0,86
PHAROL	-1,01
SONAE SGPS	-1,25
CTT	-1,95
CORT. AMORIM	-2,28



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.072,91	-0,08%	3,56%	5.454,21	3.500,02
CAC40	5.625,88	0,49%	1,34%	6.111,41	3.632,06
ESTX 50 PR	3.622,25	0,75%	1,96%	3.867,28	2.302,84
XTRA DAX	13.912,49	0,71%	1,41%	14.131,52	8.255,65
S&P 500	3.838,30	1,04%	2,19%	3.842,95	2.191,86
IBEX 35	8.192,30	-0,08%	1,47%	10.100,20	5.814,50
NIKKEI 225	28.523,26	-0,38%	3,93%	28.979,53	16.358,19

