

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

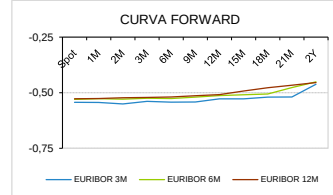
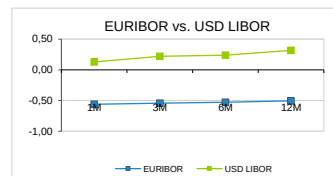
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

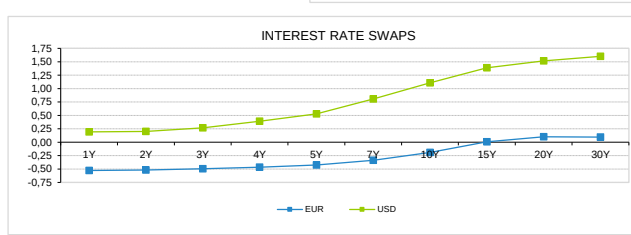
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5610	0	0	1M	0,1285	0	-2	0,0304	-0,8108
3M	-0,5430	0	-1	3M	0,2224	0	-1	0,0334	-0,7658
6M	-0,5270	1	-1	6M	0,2379	0	-2	0,0421	-0,7244
12M	-0,5050	0	-1	12M	0,3173	0	-2	0,0815	-0,6144

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5274	1	-1	-0,5086	-0,3696	-0,1760
2Y	-0,5181	1	0	-0,4815	-0,3214	-0,1225
3Y	-0,4966	1	1	-0,4439	-0,2730	-0,0705
4Y	-0,4647	2	2	-0,4019	-0,2217	-0,0160
5Y	-0,4260	2	4	-0,3563	-0,1705	0,0385
7Y	-0,3385	2	5	-0,2587	-0,0645	0,1270
10Y	-0,1920	3	7	-0,1089	0,0685	0,2220
15Y	0,0082	3	9	0,0690	0,1854	0,2762
20Y	0,1010	4	10	0,1370	0,2028	0,2498
30Y	0,0950	4	13	0,1077	0,1339	0,1484

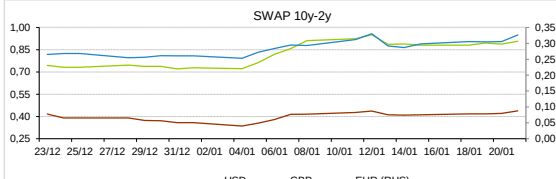
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1926	0	0	0,2115	0,7260	1,3840
2Y	0,2015	0	-1	0,3078	0,9220	1,4980
3Y	0,2690	0	2	0,4557	1,0794	1,5955
4Y	0,3914	0	5	0,6060	1,1905	1,6575
5Y	0,5293	1	8	0,7661	1,3090	1,7195
7Y	0,8050	1	14	1,0200	1,4565	1,7635
10Y	1,1077	1	17	1,2700	1,6306	1,8250
15Y	1,3879	2	19	1,4845	1,7135	1,8565
20Y	1,5159	2	19	1,5785	1,7590	1,8510
30Y	1,6011	2	19	1,6210	1,7305	1,8060

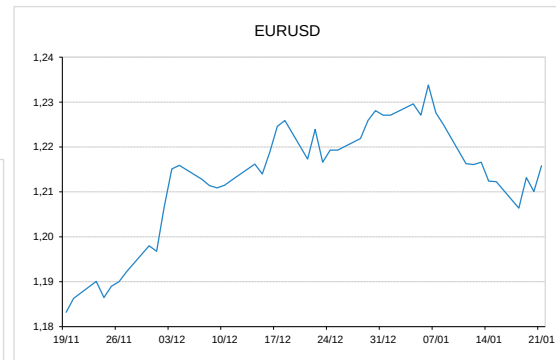
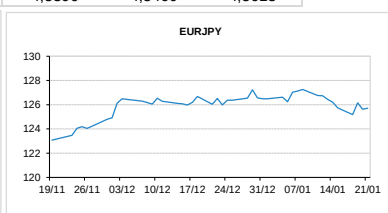


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,94	-0,14	4,96	OT 2Y	-0,639	0,01	10,00
JETFUEL	473,75	-2,25	21,75	OT 5Y	-0,400	0,04	5,40
DIESEL	458,00	-1,00	21,75	OT 10Y	0,074	0,05	3,90
COBRE	8.041,50	90,50	59,50	BUND 10Y	-1,197	3,38	6,50
ZINCO	2.713,00	41,25	-153,25	SCHATZ 2Y	-0,114	1,14	2,80
OURO	1.862,97	-0,26	-15,19	T-NOTE 10Y	1,922	0,29	9,50
TRIGO	661,50	-6,25	50,25	T-NOTE 2Y	0,717	-0,37	0,40
LICENÇA C02	34,02	1,11	3,13	GILT 10Y	0,507	2,60	13,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2158	0,47%	-0,12%	1,2183	1,2207	1,2261
EUR/GBP	0,88625	-0,07%	3,37%	0,8876	0,8889	0,8916
EUR/JPY	125,72	-0,08%	0,25%	125,72	125,72	125,72
EUR/CHF	1,0769	0,09%	0,61%	1,0762	1,0755	1,0741
EUR/BRL	6,5452	-1,83%	-4,22%	6,5742	6,6197	6,7720
EUR/PLN	4,5346	-0,03%	-0,95%	4,5396	4,5460	4,5613



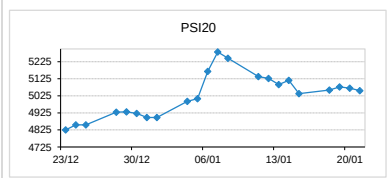
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2158	0,8863	125,72	1,0769	10,0780	7,4385	1,5347	1,5662	6,5452	10,2469
USD	0,8229	-	0,7286	103,555	0,8862	8,2889	6,1221	1,2620	1,2881	5,3686	8,4099

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,245	1,35	1,65
BCP	0,123	-3,14	0,16
CORT. AMORIM	11,080	-0,18	-4,48
CTT	2,505	-0,79	6,60
EDP	5,330	0,57	3,37
EDP R	24,500	3,16	7,46
GALP	8,968	-3,78	2,44
IBERSOL	4,980	-0,80	-7,78
J MARTINS	14,325	-0,31	3,65
MOTA ENGIL	1,420	-1,53	4,11
NAVIGATOR	2,560	-0,08	2,48
NOVABASE	3,330	-0,60	3,74
NOS	2,986	-0,67	4,48
PHAROL	0,133	-2,92	6,57
REN	2,365	-1,46	0,00
SEMAPA	8,960	-1,10	-0,44
SONAE SGPS	0,702	-1,13	6,12

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	3,16
ALTRI	1,35
EDP	0,57
REN	-1,46
MOTA ENGIL	-1,53
PHAROL	-2,92
BCP	-3,14
GALP	-3,78



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.055,22	-0,29%	3,20%	5.454,21	3.500,02
CAC40	5.604,89	-0,42%	0,96%	6.111,41	3.632,06
ESTX 50 PR	3.626,57	0,07%	2,08%	3.867,28	2.302,84
XTRA DAX	13.929,83	0,06%	1,54%	14.131,52	8.255,65
S&P 500	3.856,24	0,10%	2,65%	3.861,45	2.191,86
IBEX 35	8.136,40	-0,83%	0,78%	10.100,20	5.814,50
NIKKEI 225	28.756,86	0,82%	4,78%	28.979,53	16.358,19

