

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

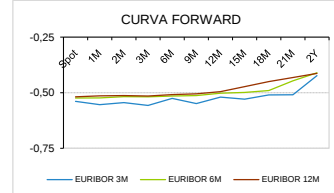
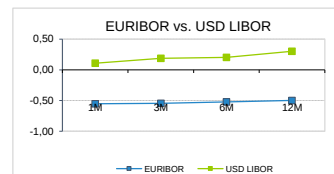
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

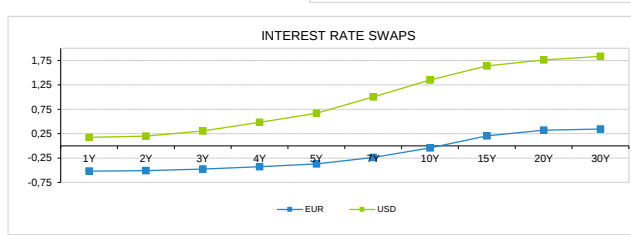
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5520	0	1	1M	0,1083	0	-2	0,0376	-0,8010
3M	-0,5450	0	1	3M	0,1886	0	-3	0,0558	-0,7528
6M	-0,5210	0	1	6M	0,2026	0	-5	0,0721	-0,7080
12M	-0,4980	0	1	12M	0,3026	0	-2	0,1249	-0,6014

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,5190	0	2	-0,4962	-0,2850
2Y	-0,5075	0	3	-0,4551	-0,2110
3Y	-0,4765	-1	4	-0,3973	-0,1377
4Y	-0,4272	-1	6	-0,3313	-0,0625
5Y	-0,3695	-2	8	-0,2616	0,0107
7Y	-0,2380	-2	13	-0,1211	0,1415
10Y	-0,0420	-2	19	0,0694	0,3000
15Y	0,2043	-3	24	0,2845	0,4365
20Y	0,3210	-3	27	0,3716	0,4677
30Y	0,3450	-3	30	0,3692	0,4159

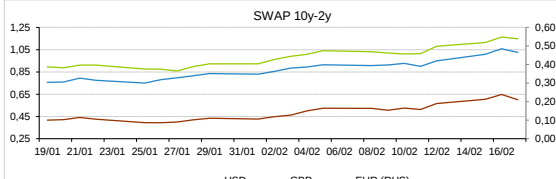
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1741	-1	-2	0,2320	1,0218	1,7586
2Y	0,2001	-1	-1	0,3719	1,2289	1,8721
3Y	0,3038	-1	3	0,5725	1,4040	1,9638
4Y	0,4809	-1	9	0,7993	1,5487	2,0309
5Y	0,6690	-1	14	0,9886	1,6614	2,0833
7Y	1,0026	-1	21	1,2828	1,8306	2,1516
10Y	1,3491	-3	26	1,5666	1,9606	2,1912
15Y	1,6399	-4	27	1,7670	2,0481	2,1965
20Y	1,7615	-5	27	1,8500	2,0767	2,1725
30Y	1,8360	-6	25	1,8915	2,0280	2,0886

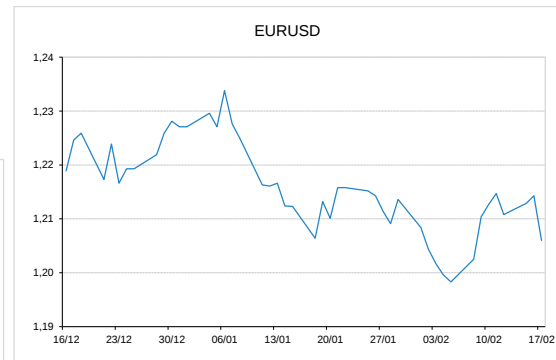
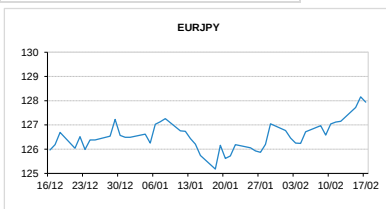
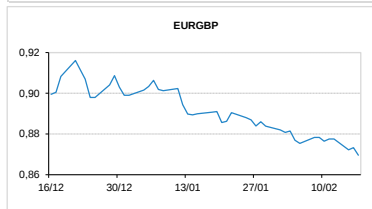


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,69	0,34	8,56	OT 2Y	-0,565	-0,01	8,70
JETFUEL	535,75	0,25	64,00	OT 5Y	-0,252	0,00	18,10
DIESEL	521,25	0,75	65,75	OT 10Y	0,184	0,00	16,60
COBRE	8.427,00	12,00	456,50	BUND 10Y	-1,069	-1,55	15,60
ZINCO	2.817,50	-16,25	124,00	SCHATZ 2Y	-0,110	-0,69	2,30
OURO	1.774,70	-22,02	-53,75	T-NOTE 10Y	2,017	-1,16	8,80
TRIGO	643,50	-18,00	-33,00	T-NOTE 2Y	0,704	-1,11	-2,40
LICENÇA C02	38,26	-0,60	6,52	GILT 10Y	0,741	-4,55	26,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,206	-0,68%	-0,03%	1,2083	1,2105	1,2158
EUR/GBP	0,8696	0,43%	2,43%	0,8709	0,8724	0,8754
EUR/JPY	127,94	0,17%	-2,16%	127,94	127,94	127,94
EUR/CHF	1,0818	-0,11%	-0,52%	1,0812	1,0805	1,0793
EUR/BRL	6,5126	0,07%	-1,77%	6,5471	6,5973	6,7533
EUR/PLN	4,4985	-0,09%	0,76%	4,5041	4,5113	4,5310

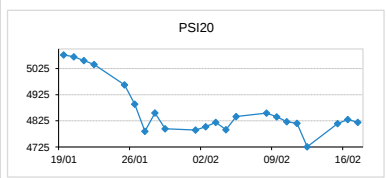


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,2060	0,8696	127,94	1,0818	10,0395	7,4367	1,5317	1,55628	6,5126
USD	0,8312	-	0,7218	105,925	0,8984	8,3395	6,1811	1,2727	1,2926	5,3712
										10,2653
										8,5238

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,735	-0,61	11,14
BCP	0,125	0,48	1,22
CORT. AMORIM	10,800	0,00	-6,90
CTT	2,400	-0,62	2,13
EDP	4,954	-0,06	-3,92
EDP R	19,800	-2,70	-13,16
GALP	9,582	1,27	9,46
IBERSOL	5,300	0,00	-1,85
J MARTINS	13,355	2,45	-3,36
MOTA ENIGL	1,424	-0,84	4,40
NAVIGATOR	2,706	-0,22	8,33
NOVABASE	3,670	1,38	14,33
NOS	2,766	-0,36	-3,22
PHAROL	0,128	-1,08	2,40
REN	2,315	0,00	-2,11
SEMAPA	9,730	0,10	8,11
SONAE SGPS	0,696	-0,71	5,14

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	2,45
NOVABASE	1,38
GALP	1,27
BCP	0,48
SEMAPA	0,10
CTT	-0,62
SONAE SGPS	-0,71
MOTA ENIGL	-0,84
PHAROL	-1,08
EDP R	-2,70



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.819,20	-0,22%	-1,62%	5.454,21	3.500,02
CAC40	5.768,26	-0,32%	3,91%	6.111,41	3.632,06
ESTX 50 PR	3.701,73	-0,66%	4,20%	3.867,28	2.302,84
XTRA DAX	13.912,97	-1,08%	1,42%	14.169,49	8.255,65
S&P 500	3.910,32	-0,58%	4,09%	3.950,43	2.191,86
IBEX 35	8.121,20	-0,40%	0,59%	10.100,20	5.814,50
NIKKEI 225	30.292,19	-0,58%	10,38%	30.714,52	16.358,19

