

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

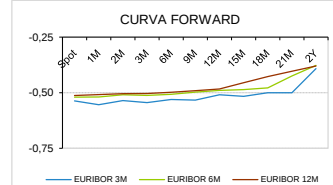
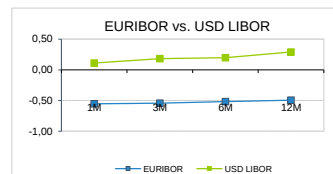
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

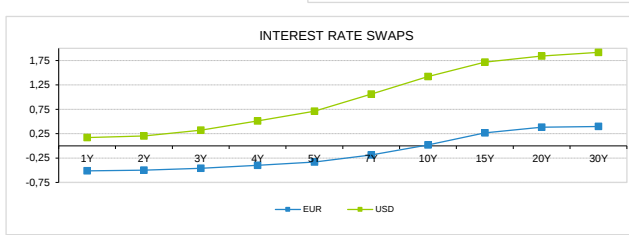
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5530	-1	1	1M	0,1111	0	-2	0,0421	-0,7996
3M	-0,5430	0	1	3M	0,1824	0	-4	0,0591	-0,7570
6M	-0,5170	0	1	6M	0,1969	0	-4	0,0764	-0,7088
12M	-0,4940	0	1	12M	0,2910	-1	-2	0,1280	-0,6000

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,5128	0	2	-0,4833	-0,2201
2Y	-0,4980	0	3	-0,4315	-0,1395
3Y	-0,4585	1	5	-0,3607	-0,0619
4Y	-0,3985	2	8	-0,2852	0,0150
5Y	-0,3300	2	12	-0,2093	0,0870
7Y	-0,1869	3	18	-0,0607	0,2245
10Y	0,0190	4	24	0,1383	0,3800
15Y	0,2660	4	29	0,3499	0,5074
20Y	0,3810	4	32	0,4336	0,5315
30Y	0,3970	4	35	0,4240	0,4713

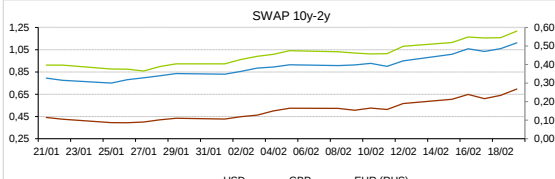
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1706	0	-2	0,2428	1,0414	1,8540
2Y	0,2029	0	0	0,3961	1,2900	1,9300
3Y	0,3200	2	5	0,5980	1,4339	1,9860
4Y	0,5105	3	12	0,8108	1,6140	2,1080
5Y	0,7108	4	19	0,9970	1,6690	2,1885
7Y	1,0606	5	26	1,2820	1,8440	2,1910
10Y	1,4200	6	32	1,6452	2,0559	2,2040
15Y	1,7174	6	34	1,7890	2,0650	2,2320
20Y	1,8412	6	34	1,9110	2,1473	2,2145
30Y	1,9175	6	33	1,9085	2,0790	2,1250

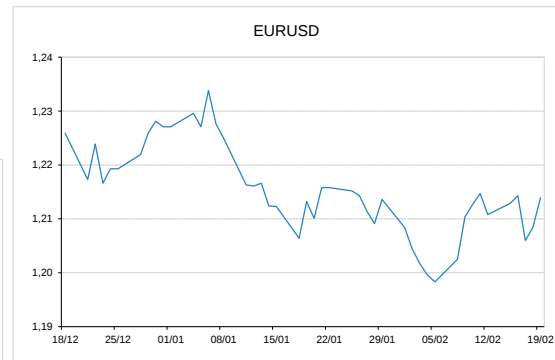
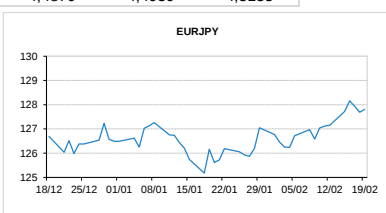
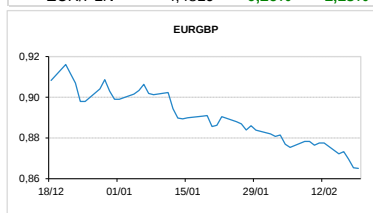


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,46	-0,47	7,62	OT 2Y	-0,549	0,00	10,10
JETFUEL	533,50	-9,80	61,25	OT 5Y	-0,207	0,00	22,90
DIESEL	522,50	-6,50	67,25	OT 10Y	0,248	0,01	22,40
COBRE	8.606,00	163,00	581,50	BUND 10Y	-1,012	3,38	21,90
ZINCO	2.843,00	39,25	167,00	SCHATZ 2Y	-0,098	0,23	2,80
OURO	1.783,60	7,47	-59,22	T-NOTE 10Y	2,053	3,18	13,40
TRIGO	659,75	-5,50	-13,75	T-NOTE 2Y	0,702	0,00	-1,80
LICENÇA C02	37,58	-0,74	4,49	GILT 10Y	0,853	6,72	37,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2139	0,46%	0,06%	1,2162	1,2184	1,2236
EUR/GBP	0,86508	0,04%	3,00%	0,8664	0,8679	0,8709
EUR/JPY	127,81	-0,09%	-1,29%	127,81	127,81	127,81
EUR/CHF	1,0859	-0,27%	-0,77%	1,0853	1,0847	1,0835
EUR/BRL	6,5338	0,54%	-0,62%	6,5688	6,6192	6,7715
EUR/PLN	4,4819	0,26%	1,13%	4,4870	4,4939	4,5135

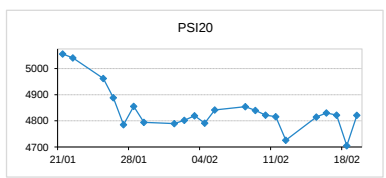


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,2139	0,8651	127,81	1,0859	10,0359	7,4368	1,5293	1,5415	6,5338
USD	0,8246	-	0,7135	105,635	0,8952	8,2748	6,1322	1,2610	1,2720	5,3778
										10,2541
										8,4447

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,005	3,80	16,38
BCP	0,125	3,75	1,14
CORT. AMORIM	10,860	1,12	-6,38
CTT	2,445	2,30	4,04
EDP	4,771	-0,52	-7,47
EDP R	19,900	4,41	-12,72
GALP	9,446	0,13	7,90
IBERSOL	5,260	5,20	-2,59
J MARTINS	13,005	0,23	-5,90
MOTA ENGIL	1,436	2,13	5,28
NAVIGATOR	2,784	4,74	11,45
NOVABASE	3,840	4,35	19,63
NOS	2,728	0,74	-4,55
PHAROL	0,126	0,96	1,28
REN	2,320	0,87	-1,90
SEMAPA	12,200	28,42	35,56
SONAE SGPS	0,691	1,84	4,38
-	-	-	-
-	-	-	-
-	-	-	-

MAIORES GANHOS/PERDAS	
Título	Variação %
SEMAPA	28,42
IBERSOL	5,20
NAVIGATOR	4,74
EDP R	4,41
NOVABASE	4,35
EDP	-0,52



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.821,44	2,47%	-1,57%	5.454,21	3.500,02
CAC40	5.783,60	0,96%	4,18%	6.111,41	3.632,06
ESTX 50 PR	3.718,72	1,02%	4,67%	3.867,28	2.302,84
XTRA DAX	14.006,97	0,86%	2,10%	14.169,49	8.255,65
S&P 500	3.928,89	0,37%	4,59%	3.950,43	2.191,86
IBEX 35	8.166,80	1,35%	1,15%	10.100,20	5.814,50
NIKKEI 225	30.017,92	-0,72%	9,38%	30.714,52	16.358,19

