

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

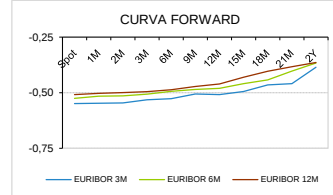
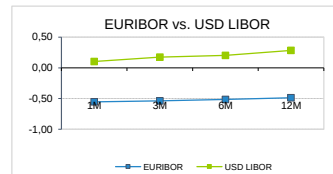
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

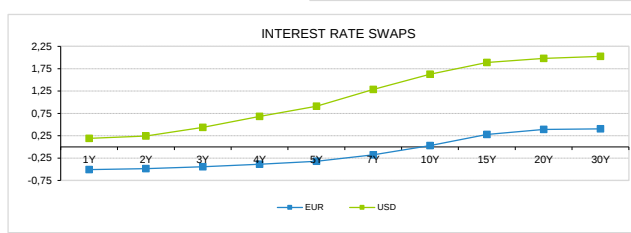
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5540	1	0	1M	0,1035	0	-2	0,0474	-0,8022
3M	-0,5370	0	0	3M	0,1755	-2	-2	0,0755	-0,7522
6M	-0,5140	0	1	6M	0,2033	-1	-2	0,0969	-0,7042
12M	-0,4870	0	2	12M	0,2838	0	-2	0,1530	-0,5866

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,5080	0	2	-0,4607	-0,2187
2Y	-0,4852	0	3	-0,4122	-0,1390
3Y	-0,4442	0	4	-0,3484	-0,0589
4Y	-0,3880	0	6	-0,2760	0,0189
5Y	-0,3220	0	8	-0,2008	0,0921
7Y	-0,1780	0	11	-0,0528	0,2281
10Y	0,0280	0	15	0,1463	0,3866
15Y	0,2780	0	17	0,3606	0,5156
20Y	0,3907	0	18	0,4414	0,5383
30Y	0,4040	0	18	0,4273	0,4761

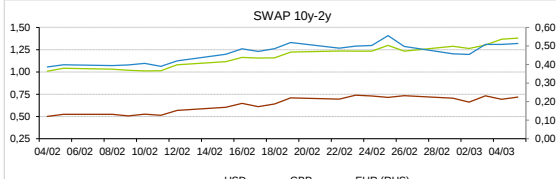
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1914	0	1	0,2941	1,3950	2,1595
2Y	0,2444	0	5	0,5450	1,6290	2,2530
3Y	0,4354	2	15	0,8290	1,7975	2,3070
4Y	0,6825	3	26	1,0720	1,9260	2,3580
5Y	0,9095	4	33	1,2810	2,0235	2,4062
7Y	1,2851	3	38	1,5830	2,1485	2,4115
10Y	1,6248	2	38	1,8400	2,2726	2,4210
15Y	1,8870	0	34	2,0220	2,2820	2,3900
20Y	1,9811	-1	31	2,0690	2,2793	2,3410
30Y	2,0252	-2	26	2,0745	2,2110	2,2460

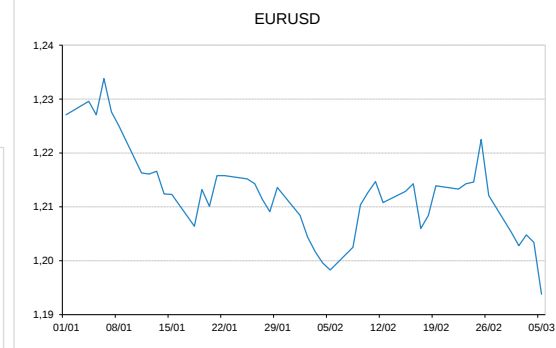
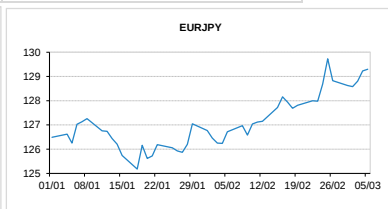
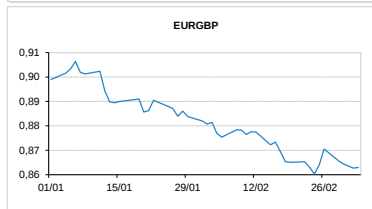


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,94	2,20	9,86	OT 2Y	-0,542	0,01	14,60
JETFUEL	553,20	17,56	54,29	OT 5Y	-0,185	0,01	25,00
DIESEL	540,77	17,38	55,11	OT 10Y	0,293	0,02	23,70
COBRE	8.589,00	-194,00	1.084,50	BUND 10Y	-0,809	1,18	16,10
ZINCO	2.729,50	-39,50	112,50	SCHATZ 2Y	-0,044	-0,23	3,40
OURO	1.695,39	-5,05	-118,72	T-NOTE 10Y	2,365	1,79	33,50
TRIGO	653,25	2,25	7,50	T-NOTE 2Y	0,756	0,56	3,60
LICENÇA C02	38,91	0,75	0,71	GILT 10Y	1,006	2,64	37,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1938	-0,80%	-0,38%	1,1962	1,1986	1,2037
EUR/GBP	0,863	-0,03%	1,43%	0,8645	0,8660	0,8690
EUR/JPY	129,3	-0,05%	-2,00%	129,30	129,30	129,30
EUR/CHF	1,1089	0,44%	-2,34%	1,1084	1,1078	1,1067
EUR/BRL	6,7873	-0,03%	-4,53%	6,8310	6,8959	7,0694
EUR/PLN	4,5887	-0,56%	-2,20%	4,5956	4,6039	4,6234

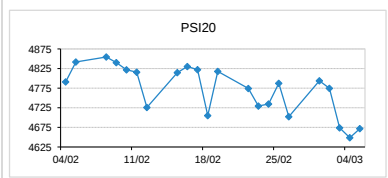


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,1938	0,8630	129,30	1,1089	10,1789	7,4363	1,5099	1,55493	6,7873
USD	0,8397	-	0,7236	108,235	0,9312	8,5465	6,2440	1,2682	1,3047	5,6755

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,015	-0,58	16,57
BCP	0,117	0,34	-4,95
CORT. AMORIM	10,940	-0,73	-5,69
CTT	2,520	-0,40	7,23
EDP	4,474	-0,78	-13,23
EDP R	16,240	-0,61	-28,77
GALP	10,455	4,59	19,43
IBERSOL	5,960	-0,67	10,37
J MARTINS	13,705	1,71	-0,83
MOTA ENGIL	1,470	0,14	7,77
NAVIGATOR	2,814	0,07	12,65
NOVABASE	3,550	0,28	10,59
NOS	2,730	0,15	-4,48
PHAROL	0,120	-0,83	-3,85
REN	2,280	0,00	-3,59
SEMAPA	11,900	0,00	32,22
SONAE SGPS	0,683	1,04	3,25

ACCIONISTA

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	4,59
J MARTINS	1,71
SONAE SGPS	1,04
BCP	0,34
NOVABASE	0,28
EDP R	-0,61
IBERSOL	-0,67
CORT. AMORIM	-0,73
EDP	-0,78
PHAROL	-0,83



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.671,94	0,50%	-4,62%	5.317,89	3.500,02
CAC40	5.782,65	-0,82%	4,17%	5.871,43	3.632,06
ESTX 50 PR	3.669,54	-0,95%	3,29%	3.742,53	2.302,84
XTRA DAX	13.920,69	-0,97%	1,47%	14.197,49	8.255,65
S&P 500	3.746,47	-0,58%	-0,26%	3.950,43	2.191,86
IBEX 35	8.278,80	-0,90%	2,54%	8.962,50	5.814,50
NIKKEI 225	28.864,32	-0,23%	5,17%	30.714,52	16.358,19

