

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

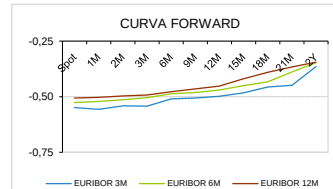
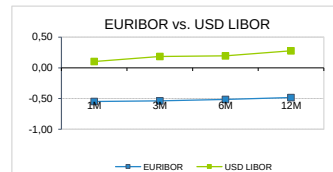
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

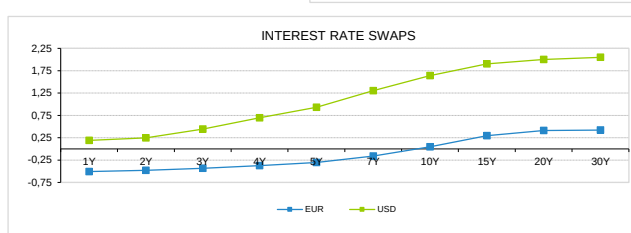
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5480	1	0	1M	0,1033	0	-2	0,0474	-0,8022
3M	-0,5370	0	0	3M	0,1854	1	-1	0,0753	-0,7488
6M	-0,5150	0	1	6M	0,1959	-1	-1	0,0944	-0,7016
12M	-0,4830	0	2	12M	0,2778	-1	-3	0,1524	-0,5850

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5064	0	1	-0,4528	-0,1910	0,1240
2Y	-0,4781	1	4	-0,4000	-0,1062	0,1945
3Y	-0,4342	1	5	-0,3312	-0,0290	0,2663
4Y	-0,3730	2	7	-0,2546	0,0450	0,3339
5Y	-0,3030	3	10	-0,1768	0,1173	0,3953
7Y	-0,1595	3	13	-0,0301	0,2526	0,4970
10Y	0,0475	3	17	0,1676	0,4093	0,6004
15Y	0,2977	3	19	0,3823	0,5391	0,6533
20Y	0,4110	3	20	0,4620	0,5606	0,6253
30Y	0,4210	3	20	0,4476	0,4969	0,5261

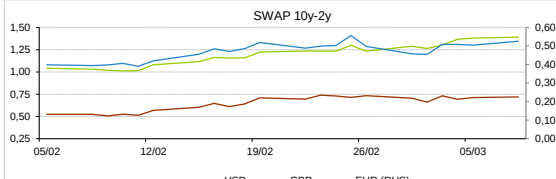
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1906	0	1	0,3028	1,4729	2,1755
2Y	0,2464	1	4	0,5701	1,6650	2,2859
3Y	0,4431	1	15	0,8647	1,8320	2,3405
4Y	0,6972	2	26	1,1158	1,9746	2,3831
5Y	0,9296	3	34	1,3230	2,0652	2,4160
7Y	1,3023	3	40	1,6193	2,1921	2,4260
10Y	1,6379	2	40	1,8768	2,2839	2,4678
15Y	1,9040	1	38	2,0553	2,3286	2,4354
20Y	2,0005	1	34	2,1122	2,3134	2,3891
30Y	2,0484	0	31	2,0800	2,2506	2,2821

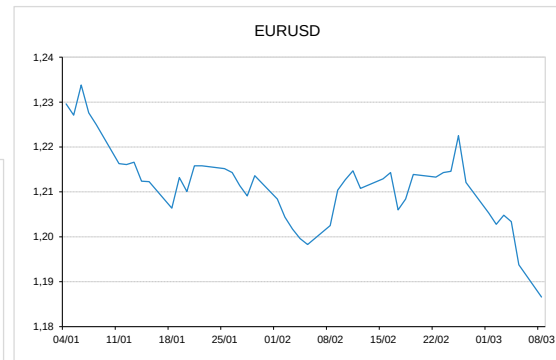
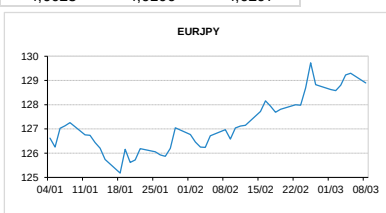
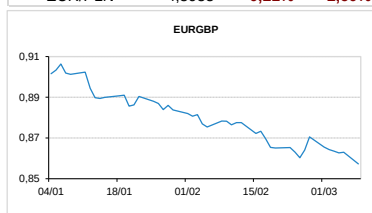


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,68	-0,68	8,41	OT 2Y	-0,541	0,00	14,60
JETFUEL	570,83	17,63	70,58	OT 5Y	-0,176	0,01	25,20
DIESEL	558,08	17,31	68,83	OT 10Y	0,301	0,01	24,50
COBRE	8.977,00	-12,00	983,00	BUND 10Y	-0,786	1,59	17,40
ZINCO	2.754,75	25,25	99,00	SCHATZ 2Y	-0,032	1,15	4,10
OURO	1.679,74	-20,90	-153,09	T-NOTE 10Y	2,395	4,33	36,30
TRIGO	649,25	-3,75	-10,25	T-NOTE 2Y	0,768	2,22	4,80
LICENÇA C02	39,02	0,00	0,41	GILT 10Y	1,001	-1,83	30,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1866	-0,60%	-1,32%	1,1890	1,1913	1,1964
EUR/GBP	0,85728	0,67%	2,46%	0,8587	0,8602	0,8633
EUR/JPY	128,9	0,31%	-1,50%	128,90	128,90	128,90
EUR/CHF	1,1093	-0,06%	-2,41%	1,1087	1,1081	1,1070
EUR/BRL	6,794	-0,30%	-4,97%	6,8386	6,9048	7,0828
EUR/PLN	4,5955	-0,21%	-2,60%	4,6023	4,6106	4,6297



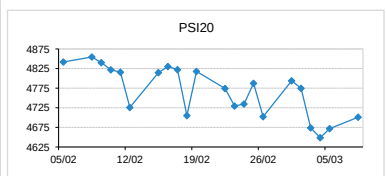
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1866	0,8573	128,90	1,1093	10,1680	7,4365	1,5019	1,54707	6,7940	10,1057
USD	0,8433	-	0,7239	108,85	0,9356	8,5756	6,2706	1,2662	1,3040	5,7153	8,5282

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,005	-0,17	16,38
BCP	0,119	1,79	-3,25
CORT. AMORIM	10,960	0,18	-5,52
CTT	2,500	-0,79	6,38
EDP	4,534	1,34	-12,06
EDP R	16,780	3,33	-26,40
GALP	10,385	-0,67	18,63
IBERSOL	5,980	0,34	10,74
J MARTINS	13,330	-2,74	-3,55
MOTA ENGIL	1,472	0,14	7,92
NAVIGATOR	2,830	0,57	13,29
NOVABASE	3,560	0,28	10,90
NOS	2,746	0,59	-3,92
PHAROL	0,121	1,17	-2,72
REN	2,290	0,44	-3,17
SEMAPA	11,840	-0,50	31,56
SONAE SGPS	0,686	0,44	3,70
-	-	-	-
-	-	-	-
-	-	-	-

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	3,33
BCP	1,79
EDP	1,34
PHAROL	1,17
NOS	0,59
ALTRI	-0,17
SEMAPA	-0,50
GALP	-0,67
CTT	-0,79
J MARTINS	-2,74



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.701,03	0,62%	-4,03%	5.317,89	3.500,02
CAC40	5.911,20	2,22%	6,48%	5.912,50	3.632,06
ESTX 50 PR	3.767,12	2,66%	6,04%	3.767,45	2.302,84
XTRA DAX	14.398,25	3,43%	4,95%	14.402,92	8.255,65
S&P 500	3.871,57	0,79%	3,10%	3.950,43	2.191,86
IBEX 35	8.456,00	2,04%	4,74%	8.542,00	5.814,50
NIKKEI 225	28.743,25	-0,42%	4,73%	30.714,52	16.358,19

