

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

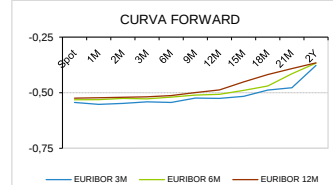
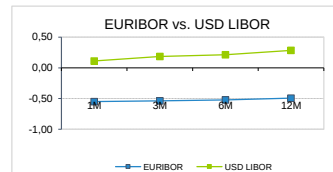
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

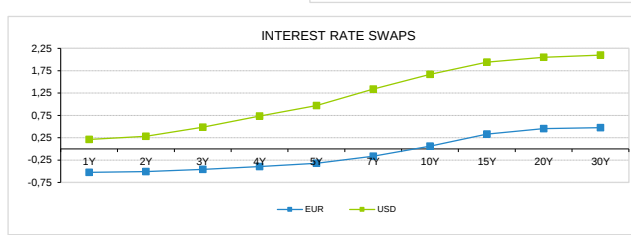
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5490	1	0	1M	0,1123	0	1	0,0475	-0,7968
3M	-0,5380	0	0	3M	0,1858	0	0	0,0859	-0,7468
6M	-0,5230	-1	0	6M	0,2146	0	2	0,1086	-0,7050
12M	-0,4930	0	-1	12M	0,2844	0	1	0,1634	-0,5910

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5245	0	-1	-0,4879	-0,2082	0,1387
2Y	-0,5065	0	-1	-0,4260	-0,1200	0,2264
3Y	-0,4597	0	0	-0,3517	-0,0348	0,3030
4Y	-0,3965	0	1	-0,2715	0,0520	0,3776
5Y	-0,3230	0	2	-0,1903	0,1330	0,4430
7Y	-0,1648	0	3	-0,0255	0,2806	0,5519
10Y	0,0600	0	5	0,1900	0,4516	0,6622
15Y	0,3315	0	6	0,4218	0,5916	0,7207
20Y	0,4538	0	6	0,5116	0,6194	0,6949
30Y	0,4755	0	6	0,5058	0,5610	0,5953

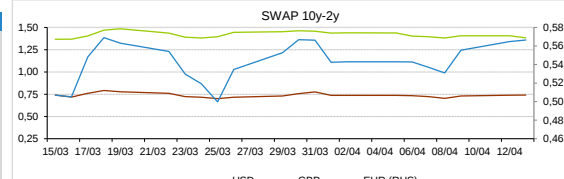
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,75
Austrália	0,10
Índia	3,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2115	0	1	0,3583	1,5003	2,2378
2Y	0,2830	-1	3	0,6186	1,7174	2,3172
3Y	0,4841	-2	4	0,9206	1,8685	2,3679
4Y	0,7351	-2	5	1,1684	2,0098	2,4048
5Y	0,9686	-3	5	1,3746	2,0985	2,4342
7Y	1,3383	-3	5	1,6621	2,2178	2,4520
10Y	1,6667	-3	4	1,9126	2,3155	2,5090
15Y	1,9410	-3	4	2,1043	2,3783	2,4660
20Y	2,0485	-3	4	2,1708	2,3691	2,4505
30Y	2,0981	-2	3	2,1650	2,2985	2,3310

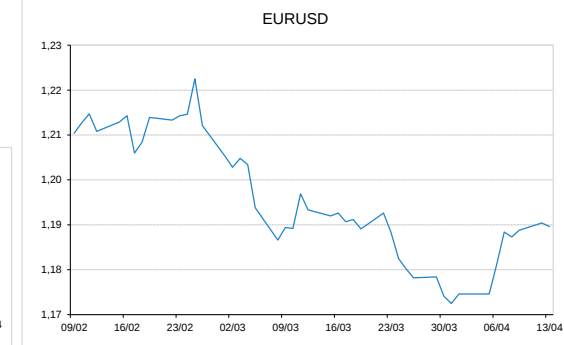
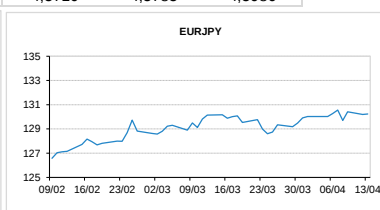


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,97	0,69	-4,71	OT 2Y	-0,568	0,00	1,60
JETFUEL	527,50	2,59	-40,95	OT 5Y	-0,255	-0,01	0,70
DIESEL	513,00	2,59	-41,00	OT 10Y	0,284	0,00	8,60
COBRE	8.872,00	-65,50	-224,00	BUND 10Y	-0,812	0,21	-1,00
ZINCO	2.737,00	-74,50	-55,25	SCHATZ 2Y	-0,053	0,69	-1,60
OURO	1.744,14	11,10	17,03	T-NOTE 10Y	2,404	-1,65	-0,10
TRIGO	636,25	5,00	4,25	T-NOTE 2Y	0,770	-0,74	0,90
LICENÇA C02	43,85	-0,63	1,00	GILT 10Y	1,022	-1,10	-5,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1896	-0,07%	-0,20%	1,1919	1,1943	1,1998
EUR/GBP	0,86698	-0,21%	-1,19%	0,8684	0,8699	0,8733
EUR/JPY	130,23	-0,02%	-0,05%	130,23	130,23	130,23
EUR/CHF	1,0999	-0,08%	0,67%	1,0993	1,0987	1,0976
EUR/BRL	6,8006	0,45%	-1,43%	6,8620	6,9445	7,1617
EUR/PLN	4,5646	-0,67%	0,52%	4,5710	4,5785	4,5986



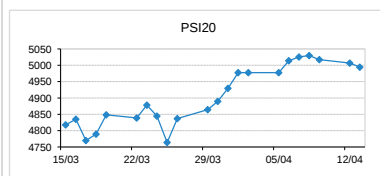
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1896	0,8670	130,23	1,0999	10,1768	7,4374	1,4971	1,56434	6,8006	10,1408
USD	0,8384	-	0,7282	109,205	0,9225	8,5343	6,2356	1,2554	1,3112	5,7210	8,5029

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,305	-0,32	22,19
BCP	0,121	0,58	-1,79
CORT. AMORIM	10,100	0,60	-12,93
CTT	3,465	-0,86	47,45
EDP	5,112	-0,93	-0,85
EDP R	18,990	0,21	-16,71
GALP	9,584	-0,77	9,48
IBERSOL	5,580	-2,45	3,33
J MARTINS	14,270	-0,11	3,26
MOTA ENGIL	1,432	-1,65	4,99
NAVIGATOR	2,802	-0,21	12,17
NOVABASE	3,790	-0,79	18,07
NOS	3,034	-0,13	6,16
PHAROL	0,114	-0,70	-8,49
REN	2,440	-0,41	3,17
SEMAPA	12,180	-0,16	35,33
SONAE SGPS	0,797	0,19	20,41

MAIORES GANHOS/PERDAS	
Título	Varição %
CORT. AMORIM	0,60
BCP	0,58
EDP R	0,21
SONAE SGPS	0,19
NOVABASE	-0,79
CTT	-0,86
EDP	-0,93
MOTA ENGIL	-1,65
IBERSOL	-2,45



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.994,47	-0,24%	1,96%	5.317,89	3.820,68
CAC40	6.187,92	0,43%	11,47%	6.193,24	4.194,58
ESTX 50 PR	3.969,71	0,20%	11,74%	3.988,10	2.708,07
XTRA DAX	15.246,87	0,21%	11,14%	15.311,86	10.160,89
S&P 500	4.134,31	0,15%	10,07%	4.134,84	2.721,17
IBEX 35	8.532,30	0,00%	5,68%	8.740,10	6.329,50
NIKKEI 225	29.751,61	0,72%	8,41%	30.714,52	18.858,25

