

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

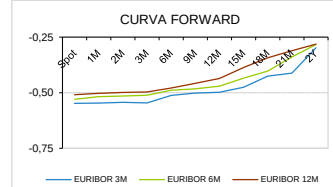
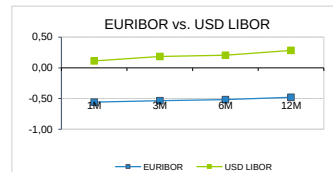
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

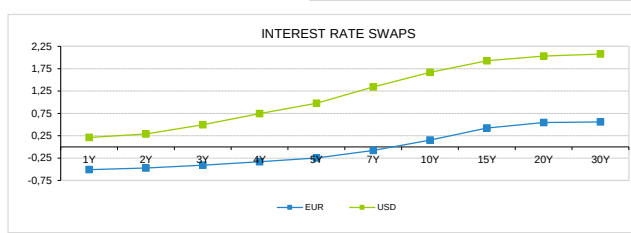
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5580	0	-1	1M	0,1133	0	1	0,0491	-0,7988
3M	-0,5360	0	0	3M	0,1855	1	-1	0,0863	-0,7464
6M	-0,5180	0	-1	6M	0,2060	-1	0	0,1130	-0,7066
12M	-0,4790	0	1	12M	0,2838	0	0	0,1638	-0,5914

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5090	0	1	-0,4353	-0,1020	0,2560
2Y	-0,4717	1	4	-0,3570	-0,0078	0,3369
3Y	-0,4080	1	6	-0,2720	0,0780	0,4130
4Y	-0,3305	2	8	-0,1840	0,1615	0,4870
5Y	-0,2470	3	9	-0,0946	0,2450	0,5501
7Y	-0,0805	4	10	0,0707	0,3893	0,6580
10Y	0,1510	4	11	0,2890	0,5570	0,7648
15Y	0,4228	5	10	0,5216	0,6986	0,8198
20Y	0,5448	5	10	0,6100	0,7208	0,7887
30Y	0,5590	6	9	0,5920	0,6497	0,6800

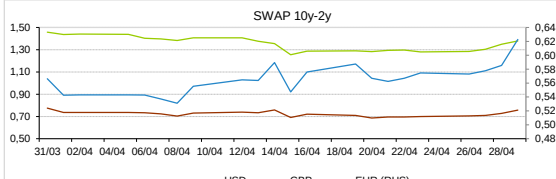
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,75
Austrália	0,10
Índia	3,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2111	0	0	0,3605	1,5210	2,2162
2Y	0,2879	0	2	0,6220	1,7282	2,3133
3Y	0,4945	0	4	0,9100	1,8877	2,3630
4Y	0,7462	0	2	1,1692	1,9885	2,3959
5Y	0,9775	1	0	1,3719	2,0620	2,4252
7Y	1,3424	2	-3	1,6602	2,2131	2,4637
10Y	1,6669	3	-5	1,9046	2,2990	2,4363
15Y	1,9273	3	-8	2,0670	2,2995	2,3975
20Y	2,0312	3	-8	2,1178	2,3461	2,3870
30Y	2,0775	3	-9	2,1140	2,2700	2,2976

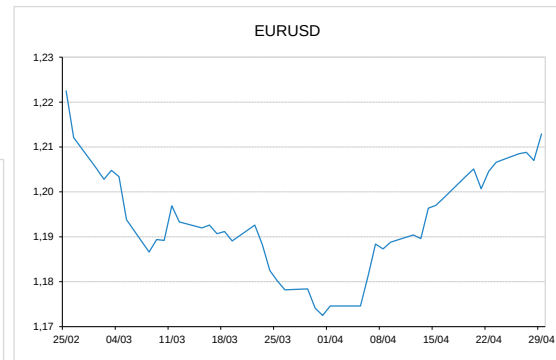
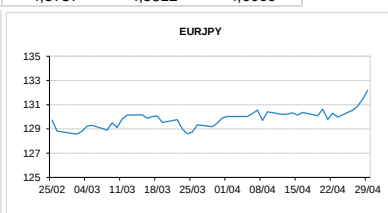


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,13	0,86	3,21	OT 2Y	-0,537	0,02	2,60
JETFUEL	560,25	5,99	32,49	OT 5Y	-0,211	0,02	7,60
DIESEL	538,75	4,25	25,00	OT 10Y	0,479	0,04	25,00
COBRE	9.856,50	20,50	914,00	BUND 10Y	-0,718	3,97	7,60
ZINCO	2.908,00	-5,75	83,25	SCHATZ 2Y	-0,032	0,46	0,90
OURO	1.767,07	-7,66	53,75	T-NOTE 10Y	2,401	2,54	-6,00
TRIGO	723,25	0,50	111,25	T-NOTE 2Y	0,763	0,19	0,60
LICENÇA C02	47,92	0,13	6,07	GILT 10Y	1,075	4,22	-0,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2129	0,49%	2,93%	1,2152	1,2176	1,2229
EUR/GBP	0,8691	0,09%	-2,06%	0,8705	0,8720	0,8752
EUR/JPY	132,2	-0,55%	-2,28%	132,20	132,20	132,20
EUR/CHF	1,1023	0,11%	0,19%	1,1017	1,1011	1,0999
EUR/BRL	6,494	-0,19%	4,77%	6,5570	6,6344	6,8285
EUR/PLN	4,5673	0,38%	2,12%	4,5737	4,5812	4,6009



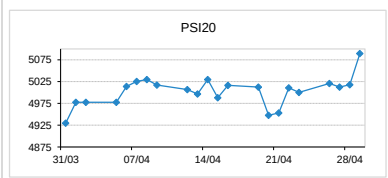
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2129	0,8691	132,20	1,1023	10,1505	7,4359	1,4888	1,56019	6,4940	9,9509
USD	0,8257	-	0,7171	108,945	0,9111	8,3688	6,1394	1,2294	1,2877	5,3559	8,2133

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,730	0,60	30,33
BCP	0,122	4,19	-1,06
CORT. AMORIM	10,240	1,59	-11,72
CTT	3,830	3,65	63,19
EDP	4,663	-1,39	-9,46
EDP R	20,240	-0,88	-11,05
GALP	9,686	0,60	10,65
IBERSOL	6,320	0,96	17,04
J MARTINS	15,255	8,00	10,38
MOTA ENGIL	1,416	0,57	3,81
NAVIGATOR	2,872	0,00	14,97
NOVABASE	4,000	-0,74	24,61
NOS	3,168	0,32	10,85
PHAROL	0,103	1,37	-17,15
REN	2,445	0,20	3,38
SEMAPA	12,080	0,50	34,22
SONAE SGPS	0,785	0,26	18,67

MAIORES GANHOS/PERDAS	
Título	Varição %
J MARTINS	8,00
BCP	4,19
CTT	3,65
CORT. AMORIM	1,59
PHAROL	1,37
NOVABASE	-0,74
EDP R	-0,88
EDP	-1,39



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.089,57	1,43%	3,90%	5.317,89	3.820,68
CAC40	6.302,14	-0,08%	13,52%	6.352,36	4.194,58
ESTX 50 PR	3.997,93	-0,43%	12,53%	4.040,88	2.708,07
XTRA DAX	15.150,06	-0,93%	10,43%	15.501,84	10.160,89
S&P 500	4.196,56	0,32%	11,73%	4.218,78	2.766,64
IBEX 35	8.824,70	0,30%	9,32%	8.869,90	6.329,50
NIKKEI 225	29.053,97	0,21%	5,87%	30.714,52	19.448,93

