

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

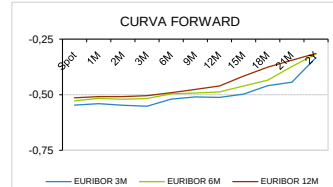
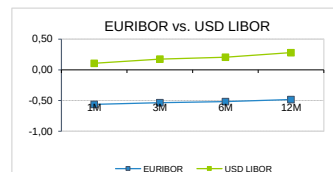
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

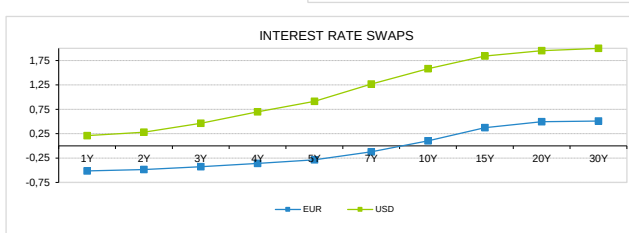
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5620	0	-1	1M	0,1073	0	-1	0,0473	-0,8022
3M	-0,5350	0	0	3M	0,1764	0	-3	0,0839	-0,7458
6M	-0,5160	0	0	6M	0,2049	0	0	0,1138	-0,7030
12M	-0,4830	0	1	12M	0,2811	0	-1	0,1664	-0,5904

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5139	0	1	-0,4581	-0,1565	0,2022
2Y	-0,4854	-1	2	-0,3867	-0,0696	0,2840
3Y	-0,4290	-1	4	-0,3120	0,0190	0,3610
4Y	-0,3608	-2	5	-0,2280	0,1050	0,4334
5Y	-0,2853	-2	5	-0,1420	0,1880	0,4952
7Y	-0,1228	-3	6	0,0237	0,3350	0,6038
10Y	0,1042	-4	7	0,2392	0,5020	0,7101
15Y	0,3740	-4	6	0,4713	0,6430	0,7641
20Y	0,4944	-4	6	0,5580	0,6665	0,7330
30Y	0,5090	-5	6	0,5410	0,5980	0,6290

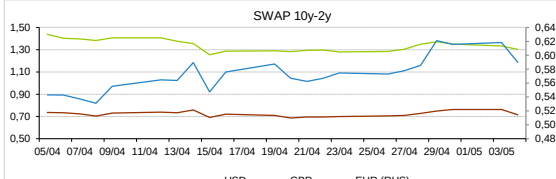
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,75
Austrália	0,10
Índia	3,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2102	0	-1	0,3465	1,4191	2,0920
2Y	0,2792	0	-3	0,5873	1,5900	2,2016
3Y	0,4634	-1	-7	0,8480	1,7570	2,2255
4Y	0,6971	-1	-11	1,0930	1,8780	2,2886
5Y	0,9127	-2	-15	1,2885	1,9635	2,3179
7Y	1,2657	-2	-16	1,5720	2,1045	2,3290
10Y	1,5820	-3	-17	1,7910	2,2004	2,3610
15Y	1,8440	-3	-16	1,9972	2,2185	2,3430
20Y	1,9509	-3	-15	2,0450	2,2587	2,3060
30Y	1,9987	-3	-14	2,0360	2,1873	2,2206

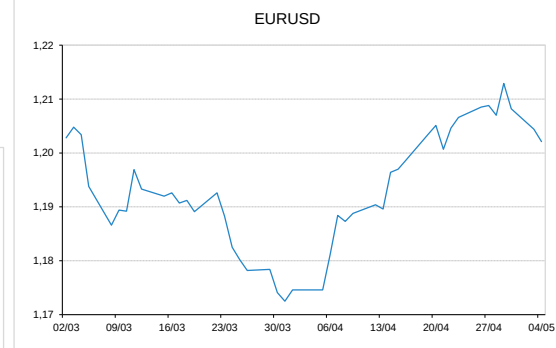
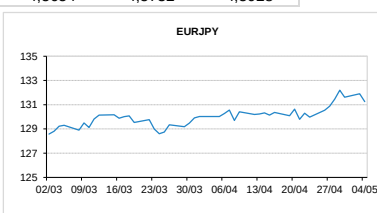


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,77	1,21	4,31	OT 2Y	-0,543	-0,01	3,10
JETFUEL	565,92	6,90	49,93	OT 5Y	-0,252	-0,02	5,00
DIESEL	545,67	6,67	44,73	OT 10Y	0,439	-0,03	23,10
COBRE	9.809,00	-60,00	1.039,50	BUND 10Y	-0,769	-3,34	8,20
ZINCO	2.916,50	8,25	104,25	SCHATZ 2Y	-0,046	-0,69	1,80
OURO	1.782,73	-10,18	53,86	T-NOTE 10Y	2,341	-1,19	-14,40
TRIGO	725,50	7,50	115,00	T-NOTE 2Y	0,759	0,19	-3,70
LICENÇA C02	48,50	-0,92	6,03	GILT 10Y	1,029	-4,49	-0,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2021	-0,19%	2,34%	1,2044	1,2068	1,2120
EUR/GBP	0,8677	0,08%	-1,82%	0,8691	0,8707	0,8738
EUR/JPY	131,26	0,49%	-0,94%	131,26	131,26	131,26
EUR/CHF	1,0974	0,17%	0,79%	1,0968	1,0961	1,0950
EUR/BRL	6,5389	0,40%	2,36%	6,6051	6,6851	6,8872
EUR/PLN	4,5590	-0,29%	0,73%	4,5654	4,5732	4,5928

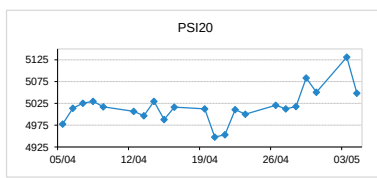


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,2021	0,8677	131,26	1,0974	10,1909	7,4359	1,4799	1,56155	6,5389
USD	0,8312	-	0,7203	109,205	0,9118	8,4679	6,1807	1,2319	1,2977	5,4570
										10,0363
										8,3280

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,515	-0,69	26,26
BCP	0,125	-0,95	1,14
CORT. AMORIM	10,100	-1,94	-12,93
CTT	3,795	-2,19	61,49
EDP	4,601	-2,27	-10,76
EDP R	19,140	-5,34	-15,96
GALP	9,936	1,26	13,50
IBERSOL	6,000	-0,33	11,11
J MARTINS	15,110	-0,15	9,30
MOTA ENIGL	1,419	1,14	4,03
NAVIGATOR	2,880	1,05	15,29
NOVABASE	4,050	-0,98	26,17
NOS	2,970	0,75	3,92
PHAROL	0,102	-1,17	-18,59
REN	2,485	0,40	5,07
SEMAPA	12,080	0,33	34,22
SONAE SGPS	0,808	1,83	22,15

MAIORES GANHOS/PERDAS	
Título	Varição %
SONAE SGPS	1,83
GALP	1,26
MOTA ENIGL	1,14
NAVIGATOR	1,05
NOS	0,75
PHAROL	-1,17
CORT. AMORIM	-1,94
CTT	-2,19
EDP	-2,27
EDP R	-5,34



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.048,22	-1,61%	3,06%	5.317,89	3.820,68
CAC40	6.241,85	-1,01%	12,48%	6.355,87	4.194,58
ESTX 50 PR	3.920,88	-1,96%	10,39%	4.040,88	2.708,07
XTRA DAX	14.848,75	-2,54%	8,24%	15.501,84	10.160,89
S&P 500	4.136,35	-1,36%	10,11%	4.218,78	2.766,64
IBEX 35	8.817,80	-0,85%	9,22%	9.002,40	6.329,50
NIKKEI 225	28.812,63	-0,83%	4,99%	30.714,52	19.448,93

