

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

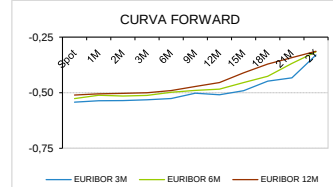
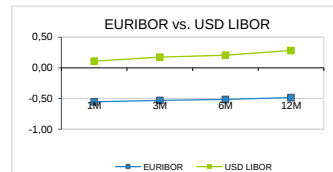
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

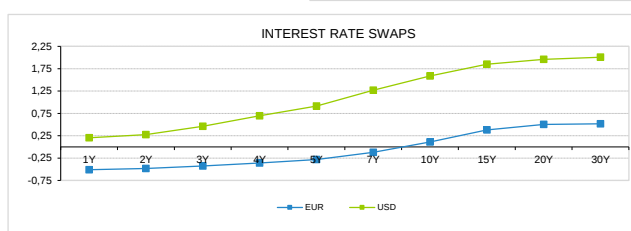
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5530	1	0	1M	0,1084	0	0	0,0470	-0,8022
3M	-0,5310	0	1	3M	0,1754	0	-2	0,0836	-0,7482
6M	-0,5150	0	0	6M	0,2066	0	1	0,1105	-0,7040
12M	-0,4830	0	1	12M	0,2829	0	0	0,1649	-0,5906

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5105	0	1	-0,4550	-0,1550	0,2034
2Y	-0,4830	0	2	-0,3840	-0,0704	0,2860
3Y	-0,4270	0	4	-0,3090	0,0200	0,3670
4Y	-0,3590	0	5	-0,2268	0,1100	0,4400
5Y	-0,2840	0	5	-0,1403	0,1900	0,5030
7Y	-0,1205	1	6	0,0270	0,3380	0,6110
10Y	0,1088	1	7	0,2444	0,5070	0,7190
15Y	0,3805	1	7	0,4786	0,6520	0,7730
20Y	0,5015	1	7	0,5649	0,6740	0,7430
30Y	0,5174	1	6	0,5500	0,6050	0,6380

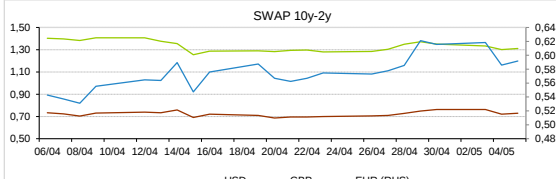
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,75
Austrália	0,10
Índia	3,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2039	0	-2	0,3420	1,3900	2,1020
2Y	0,2763	0	-3	0,5710	1,5900	2,1790
3Y	0,4603	0	-7	0,8380	1,7784	2,2440
4Y	0,6962	0	-11	1,0720	1,8725	2,2830
5Y	0,9135	0	-14	1,2690	1,9670	2,3278
7Y	1,2694	0	-16	1,5535	2,1127	2,3410
10Y	1,5881	1	-16	1,7980	2,2078	2,3620
15Y	1,8511	1	-15	1,9805	2,2405	2,3570
20Y	1,9579	1	-14	2,0460	2,2470	2,3070
30Y	2,0063	2	-13	2,0580	2,1940	2,2229

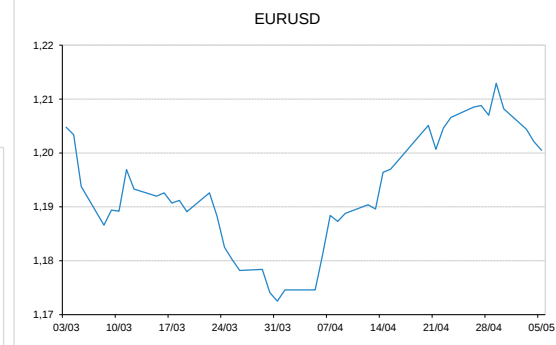
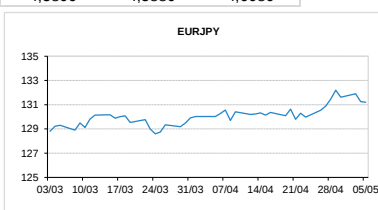
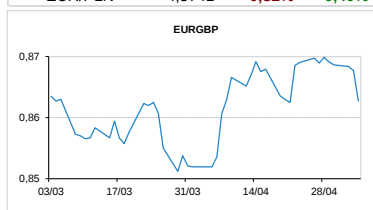


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	69,62	0,74	7,79	OT 2Y	-0,536	0,01	3,80
JETFUEL	578,38	12,46	62,39	OT 5Y	-0,237	0,01	6,50
DIESEL	557,88	12,21	56,94	OT 10Y	0,458	0,02	25,00
COBRE	9.950,00	141,00	1.176,00	BUND 10Y	-0,758	1,25	9,30
ZINCO	2.954,50	38,00	187,65	SCHATZ 2Y	-0,044	0,23	1,80
OURO	1.783,03	6,97	54,81	T-NOTE 10Y	2,341	-0,30	-12,90
TRIGO	734,25	7,50	120,75	T-NOTE 2Y	0,756	-0,37	-2,90
LICENÇA C02	49,47	0,86	#N/A N/A	GILT 10Y	1,049	2,02	1,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2005	-0,13%	2,21%	1,2028	1,2051	1,2103
EUR/GBP	0,86274	0,57%	-1,25%	0,8642	0,8656	0,8688
EUR/JPY	131,2	0,05%	-0,89%	131,20	131,20	131,20
EUR/CHF	1,0958	0,19%	0,93%	1,0952	1,0946	1,0934
EUR/BRL	6,4434	1,48%	3,87%	6,5096	6,5864	6,7868
EUR/PLN	4,5741	-0,32%	0,40%	4,5806	4,5880	4,6080

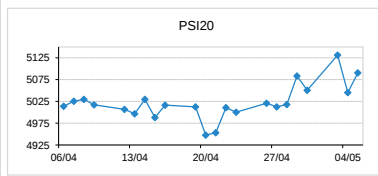


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2005	0,8627	131,20	1,0958	10,1884	7,4359	1,4712	1,54866	6,4434	10,0281
USD	0,8330	-	0,7188	109,205	0,9131	8,4912	6,1939	1,2256	1,2901	5,3846	8,3557

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,550	0,46	26,94
BCP	0,127	1,60	2,84
CORT. AMORIM	9,980	-0,80	-13,97
CTT	3,870	2,24	64,89
EDP	4,586	-0,26	-11,06
EDP R	19,390	1,20	-14,96
GALP	10,210	2,70	16,63
IBERSOL	5,900	-1,67	9,26
J MARTINS	15,230	0,93	10,20
MOTA ENGIL	1,440	1,34	5,57
NAVIGATOR	2,950	2,57	18,09
NOVABASE	4,040	-0,25	25,86
NOS	2,914	-1,55	1,96
PHAROL	0,102	0,99	-18,11
REN	2,480	-0,20	4,86
SEMAPA	12,080	-0,17	34,22
SONAE SGPS	0,816	1,12	23,36

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	2,70
NAVIGATOR	2,57
CTT	2,24
BCP	1,60
MOTA ENGIL	1,34
NOVABASE	-0,25
EDP	-0,26
CORT. AMORIM	-0,80
NOS	-1,55
IBERSOL	-1,67



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.090,34	0,89%	3,92%	5.317,89	3.820,68
CAC40	6.332,07	1,28%	14,05%	6.355,87	4.194,58
ESTX 50 PR	3.996,72	1,82%	12,49%	4.040,88	2.708,07
XTRA DAX	15.150,00	1,96%	10,42%	15.501,84	10.160,89
S&P 500	4.177,70	0,30%	11,21%	4.218,78	2.766,64
IBEX 35	8.959,90	1,46%	10,97%	9.002,40	6.329,50
NIKKEI 225	28.812,63	-0,83%	4,99%	30.714,52	19.448,93

