

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

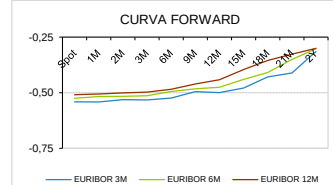
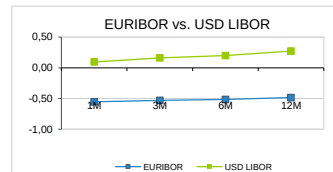
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

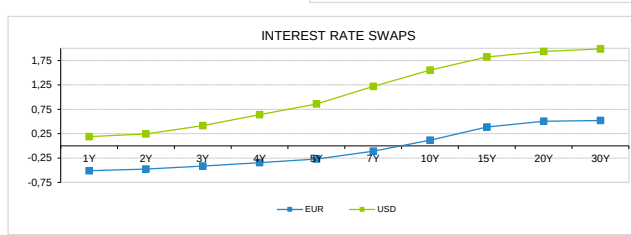
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5530	1	0	1M	0,0951	-1	-2	0,0533	-0,8018
3M	-0,5290	0	1	3M	0,1620	-1	-4	0,0826	-0,7426
6M	-0,5140	0	0	6M	0,2001	0	0	0,1105	-0,6996
12M	-0,4830	0	1	12M	0,2735	-1	-1	0,1629	-0,5912

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5100	0	1	-0,4430	-0,1290	0,2070
2Y	-0,4756	1	3	-0,3703	-0,0430	0,2882
3Y	-0,4165	1	5	-0,2920	0,0400	0,3651
4Y	-0,3455	1	7	-0,2100	0,1210	0,4380
5Y	-0,2692	1	8	-0,1256	0,2001	0,5011
7Y	-0,1107	1	8	0,0370	0,3439	0,6090
10Y	0,1151	1	9	0,2498	0,5120	0,7190
15Y	0,3857	1	9	0,4822	0,6560	0,7721
20Y	0,5050	0	8	0,5677	0,6760	0,7430
30Y	0,5200	0	7	0,5505	0,6050	0,6365

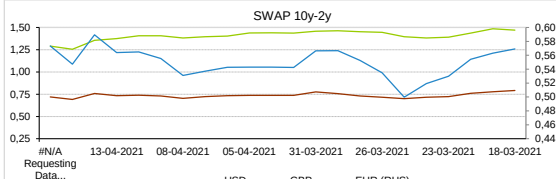
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,50
Austrália	0,10
Índia	3,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1895	-1	-2	0,2999	1,3050	2,0674
2Y	0,2453	-2	-4	0,5165	1,5404	2,1365
3Y	0,4150	-3	-6	0,7545	1,6970	2,1790
4Y	0,6411	-4	-9	0,9920	1,7895	2,2050
5Y	0,8568	-4	-11	1,2150	1,8875	2,3103
7Y	1,2183	-2	-13	1,5070	2,0796	2,3040
10Y	1,5520	-1	-13	1,7826	2,1829	2,3350
15Y	1,8242	0	-12	1,9763	2,2290	2,3460
20Y	1,9353	1	-12	2,0300	2,2451	2,2610
30Y	1,9877	1	-11	2,0100	2,1541	2,1910

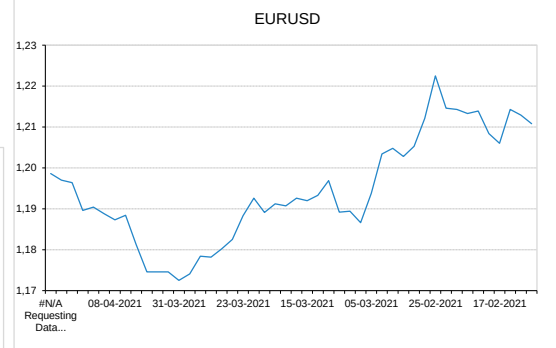
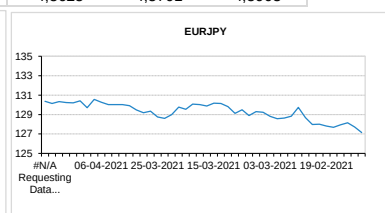


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,44	0,35	5,63	OT 2Y	-0,537	0,00	1,70
JETFUEL	573,61	-4,06	55,44	OT 5Y	-0,225	0,01	-2,60
DIESEL	553,61	-3,06	49,44	OT 10Y	0,505	0,04	13,90
COBRE	10.115,50	142,50	1.045,00	BUND 10Y	-0,746	1,95	1,30
ZINCO	2.928,75	11,50	113,20	SCHATZ 2Y	-0,034	0,92	-0,50
OURO	1.832,07	16,23	91,51	T-NOTE 10Y	2,307	-1,34	-2,50
TRIGO	755,75	2,50	139,75	T-NOTE 2Y	0,743	-0,93	2,60
LICENÇA C02	50,45	0,51	6,59	GILT 10Y	1,011	-0,82	-8,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2059	-0,01%	1,47%	1,2081	1,2104	1,2155
EUR/GBP	0,8681	-0,12%	-0,86%	0,8695	0,8710	0,8741
EUR/JPY	131,76	-0,05%	-0,91%	131,76	131,76	131,76
EUR/CHF	1,0964	-0,08%	0,63%	1,0958	1,0952	1,0940
EUR/BRL	6,3453	0,26%	5,01%	6,4097	6,4891	6,6866
EUR/PLN	4,5561	0,36%	0,34%	4,5625	4,5701	4,5903



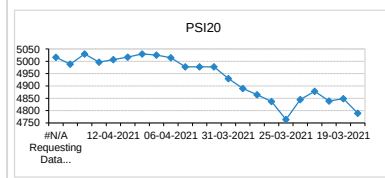
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2059	0,8681	131,76	1,0964	10,1170	7,4363	1,4761	1,54859	6,3453	9,9933
USD	0,8236	-	0,7154	108,57	0,9029	8,3275	6,1244	1,2154	1,2752	5,2071	8,2311

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,600	1,85	27,91
BCP	0,131	2,59	6,01
CORT. AMORIM	10,260	2,40	-11,55
CTT	4,260	9,79	81,28
EDP	4,620	1,65	-10,40
EDP R	19,500	2,63	-14,47
GALP	10,145	-0,83	15,89
IBERSOL	5,980	2,40	10,74
J MARTINS	15,490	0,72	12,08
MOTA ENGIL	1,466	1,95	7,48
NAVIGATOR	3,096	4,59	23,94
NOVABASE	4,010	-0,50	24,92
NOS	2,964	-0,67	3,71
PHAROL	0,101	0,80	-18,75
REN	2,345	1,34	-0,85
SEMAPA	11,620	0,28	29,11
SONAE SGPS	0,841	2,31	27,06

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	9,79
NAVIGATOR	4,59
EDP R	2,63
BCP	2,59
IBERSOL	2,40
NOVABASE	-0,50
NOS	-0,67
GALP	-0,83



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.149,22	1,13%	5,12%	5.317,89	3.820,68
CAC40	6.385,51	0,45%	15,03%	6.390,04	4.194,58
ESTX 50 PR	4.034,25	0,87%	13,56%	4.040,88	2.708,07
XTRA DAX	15.399,65	1,34%	12,25%	15.501,84	10.160,89
S&P 500	4.232,26	0,78%	12,73%	4.238,04	2.766,64
IBEX 35	9.059,20	0,86%	12,21%	9.065,90	6.329,50
NIKKEI 225	29.357,82	0,09%	6,97%	30.714,52	19.832,88

