

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

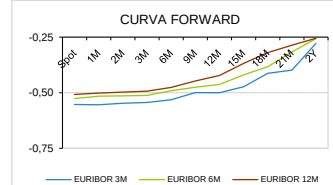
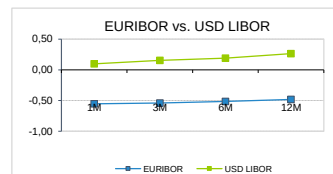
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

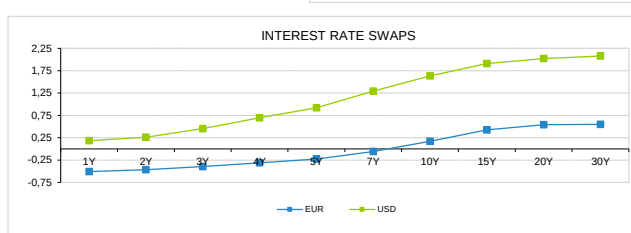
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5530	0	0	1M	0,0981	0	-1	0,0526	-0,7944
3M	-0,5410	0	0	3M	0,1541	-1	-3	0,0835	-0,7452
6M	-0,5150	0	1	6M	0,1901	0	-2	0,1063	-0,7018
12M	-0,4820	0	1	12M	0,2644	0	-2	0,1674	-0,5910

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5078	0	2	-0,4245	-0,0620	0,2789
2Y	-0,4658	0	4	-0,3390	0,0245	0,3573
3Y	-0,3949	0	7	-0,2461	0,1100	0,4316
4Y	-0,3114	0	9	-0,1560	0,1908	0,5015
5Y	-0,2261	0	10	-0,0700	0,2680	0,5643
7Y	-0,0600	-1	11	0,0952	0,4090	0,6619
10Y	0,1680	-1	11	0,3057	0,5650	0,7631
15Y	0,4270	-2	10	0,5265	0,6985	0,8090
20Y	0,5410	-3	9	0,6064	0,7140	0,7750
30Y	0,5500	-3	8	0,5821	0,6370	0,6645

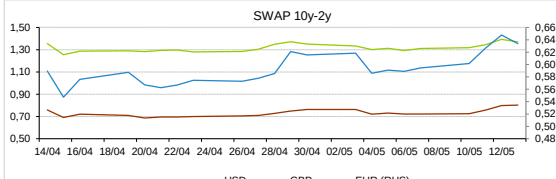
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,50
Austrália	0,10
Índia	3,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1833	0	-3	0,3360	1,4238	2,1756
2Y	0,2616	-1	-2	0,5894	1,6332	2,2420
3Y	0,4554	-1	-2	0,8593	1,7880	2,3130
4Y	0,6952	-2	-3	1,0910	1,9210	2,3645
5Y	0,9194	-2	-4	1,2960	2,0250	2,4116
7Y	1,2910	-3	-4	1,5950	2,1520	2,4325
10Y	1,6314	-3	-3	1,8724	2,2831	2,4530
15Y	1,9097	-3	-2	2,0693	2,3240	2,4420
20Y	2,0229	-3	-2	2,1190	2,3454	2,4040
30Y	2,0777	-3	-2	2,1533	2,3008	2,3477

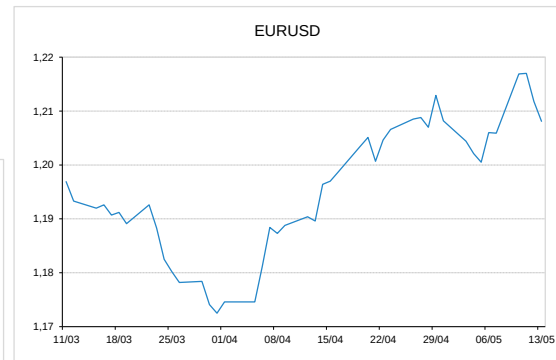
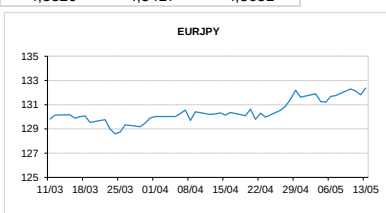


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,56	-1,76	4,28	OT 2Y	-0,511	0,00	5,40
JETFUEL	588,25	3,60	60,75	OT 5Y	-0,172	0,02	8,20
DIESEL	568,25	3,60	55,25	OT 10Y	0,593	0,02	30,80
COBRE	10.410,00	-14,50	1.584,50	BUND 10Y	-0,648	0,21	16,40
ZINCO	2.951,50	-42,00	204,50	SCHATZ 2Y	-0,007	0,23	4,60
OURO	1.825,12	4,70	82,43	T-NOTE 10Y	2,368	-2,39	-0,90
TRIGO	710,25	-19,50	76,75	T-NOTE 2Y	0,754	-0,93	-1,20
LICENÇA C02	54,36	-0,96	10,51	GILT 10Y	1,128	1,11	10,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2081	-0,31%	1,56%	1,2103	1,2125	1,2175
EUR/GBP	0,86063	-0,31%	0,74%	0,8620	0,8635	0,8667
EUR/JPY	132,37	-0,42%	-1,62%	132,37	132,37	132,37
EUR/CHF	1,0946	0,23%	0,48%	1,0940	1,0934	1,0922
EUR/BRL	6,3749	0,48%	7,19%	6,4400	6,5188	6,7227
EUR/PLN	4,5257	0,51%	0,88%	4,5326	4,5417	4,5651

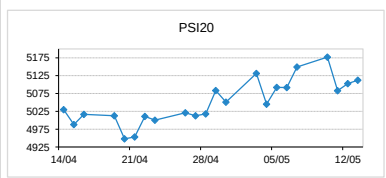


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,2081	0,8606	132,37	1,0946	10,1614	7,4365	1,4657	1,56236	6,3749
USD	0,8282	-	0,712	109,575	0,9065	8,4122	6,1586	1,2131	1,2936	5,2794
										10,1125
										8,3627

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,505	-0,61	26,07
BCP	0,150	0,54	21,83
CORT. AMORIM	10,140	-0,73	-12,59
CTT	3,910	-1,14	66,38
EDP	4,381	1,60	-15,03
EDP R	17,930	2,81	-21,36
GALP	10,055	-1,57	14,86
IBERSOL	5,980	-2,61	10,74
J MARTINS	15,850	1,60	14,69
MOTA ENGIL	1,351	-2,95	-0,95
NAVIGATOR	3,178	0,63	27,22
NOVABASE	4,010	2,30	24,92
NOS	3,040	0,66	6,37
PHAROL	0,104	-0,19	-16,83
REN	2,320	0,43	-1,90
SEMAPA	11,880	-0,17	32,00
SONAE SGPS	0,784	1,77	18,52
-	-	-	-
-	-	-	-
-	-	-	-

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	2,81
NOVABASE	2,30
SONAE SGPS	1,77
J MARTINS	1,60
EDP	1,60
CORT. AMORIM	-0,73
CTT	-1,14
GALP	-1,57
IBERSOL	-2,61
MOTA ENGIL	-2,95



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.112,60	0,19%	4,37%	5.317,89	3.820,68
CAC40	6.288,20	0,14%	13,27%	6.395,60	4.194,58
ESTX 50 PR	3.950,90	0,09%	11,21%	4.040,88	2.708,07
XTRA DAX	15.186,68	0,24%	10,70%	15.501,84	10.160,89
S&P 500	4.109,07	1,13%	9,40%	4.238,04	2.766,64
IBEX 35	8.964,90	-0,48%	11,04%	9.149,10	6.329,50
NIKKEI 225	27.448,01	-2,49%	0,01%	30.714,52	19.832,88

