

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

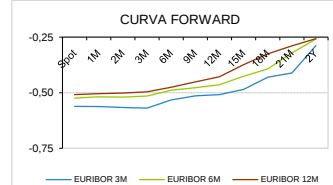
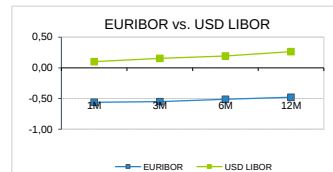
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

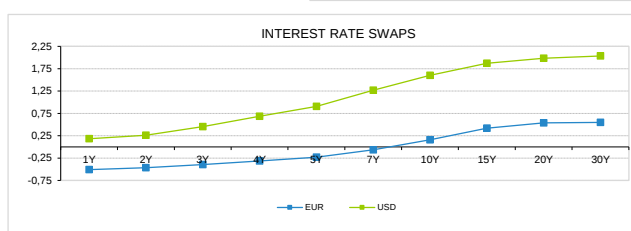
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5610	-1	-1	1M	0,1009	0	-1	0,0526	-0,7940
3M	-0,5490	-1	-1	3M	0,1559	0	-3	0,0834	-0,7456
6M	-0,5130	0	0	6M	0,1926	0	-3	0,1046	-0,7004
12M	-0,4780	0	0	12M	0,2646	0	-2	0,1711	-0,5884

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5085	0	0	-0,4254	-0,0711	0,2715
2Y	-0,4670	0	3	-0,3410	0,0190	0,3483
3Y	-0,3965	0	5	-0,2510	0,1040	0,4235
4Y	-0,3153	0	6	-0,1610	0,1852	0,4895
5Y	-0,2300	0	7	-0,0742	0,2608	0,5500
7Y	-0,0643	0	7	0,0885	0,3990	0,6520
10Y	0,1595	-1	6	0,2972	0,5560	0,7536
15Y	0,4205	0	5	0,5190	0,6909	0,8045
20Y	0,5365	0	5	0,6000	0,7100	0,7724
30Y	0,5483	0	4	0,5810	0,6370	0,6642

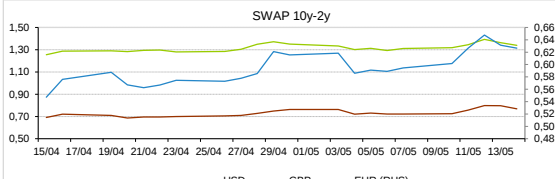
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,50
Austrália	0,10
Índia	3,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1825	0	-3	0,3376	1,4035	2,1271
2Y	0,2602	0	-2	0,5883	1,6054	2,1950
3Y	0,4526	0	-3	0,8430	1,7350	2,2855
4Y	0,6859	-1	-5	1,0875	1,8840	2,3268
5Y	0,9047	-1	-5	1,2750	1,9860	2,3610
7Y	1,2670	-2	-5	1,5819	2,1331	2,4081
10Y	1,5993	-3	-4	1,8353	2,2392	2,3980
15Y	1,8720	-3	-4	2,0278	2,2645	2,3830
20Y	1,9829	-4	-3	2,0975	2,2991	2,3385
30Y	2,0346	-4	-3	2,0775	2,2140	2,2580

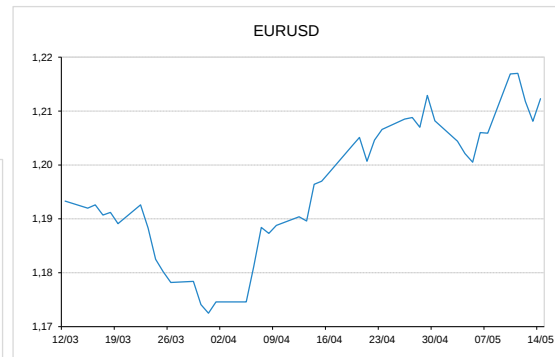
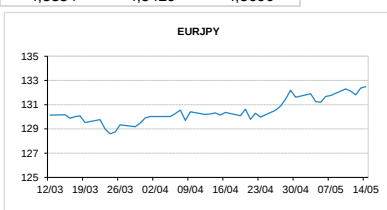


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,43	1,38	2,28	OT 2Y	-0,501	0,01	5,10
JETFUEL	569,00	-19,25	39,59	OT 5Y	-0,161	0,01	7,00
DIESEL	549,75	-18,50	36,00	OT 10Y	0,596	0,00	16,80
COBRE	10.287,00	-103,50	1.442,50	BUND 10Y	-0,656	-0,98	12,90
ZINCO	2.901,25	-50,25	127,25	SCHATZ 2Y	-0,011	-0,23	3,00
OURO	1.838,88	12,73	102,30	T-NOTE 10Y	2,352	-1,49	-4,00
TRIGO	708,00	6,50	57,75	T-NOTE 2Y	0,750	-0,56	-1,80
LICENÇA C02	56,70	2,21	12,88	GILT 10Y	1,094	-3,51	5,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2123	0,35%	1,33%	1,2145	1,2167	1,2217
EUR/GBP	0,86083	-0,02%	0,97%	0,8622	0,8637	0,8669
EUR/JPY	132,49	-0,09%	-1,63%	132,49	132,49	132,49
EUR/CHF	1,0958	-0,11%	0,87%	1,0952	1,0946	1,0934
EUR/BRL	6,3856	0,41%	6,04%	6,4529	6,5324	6,7389
EUR/PLN	4,5265	-0,01%	0,58%	4,5334	4,5429	4,5690

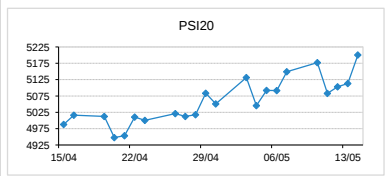


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2123	0,8608	132,49	1,0958	10,1275	7,4367	1,4700	1,56116	6,3856	10,0010
USD	0,8241	-	0,7098	109,425	0,9027	8,3466	6,1283	1,2098	1,2870	5,2629	8,2459

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,520	0,15	26,36
BCP	0,155	3,32	26,14
CORT. AMORIM	10,100	-0,39	-12,93
CTT	3,945	1,15	67,87
EDP	4,550	4,00	-11,73
EDP R	18,400	2,45	-19,30
GALP	10,335	2,89	18,12
IBERSOL	5,980	0,00	10,74
J MARTINS	15,815	0,16	14,47
MOTA ENGIL	1,370	1,71	0,37
NAVIGATOR	3,158	-0,94	26,42
NOVABASE	3,970	-0,75	23,68
NOS	3,076	1,18	7,63
PHAROL	0,104	0,00	-16,99
REN	2,380	2,37	0,63
SEMAPA	11,920	0,34	32,44
SONAE SGPS	0,794	1,21	20,11

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP	4,00
BCP	3,32
GALP	2,89
EDP R	2,45
REN	2,37
CORT. AMORIM	-0,39
NOVABASE	-0,75
NAVIGATOR	-0,94



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.199,58	1,71%	6,17%	5.317,89	3.820,68
CAC40	6.382,14	1,47%	14,94%	6.395,60	4.194,58
ESTX 50 PR	4.015,04	1,57%	13,00%	4.040,88	2.708,07
XTRA DAX	15.408,68	1,34%	12,28%	15.501,84	10.160,89
S&P 500	4.163,93	1,24%	10,84%	4.238,04	2.766,64
IBEX 35	9.146,90	1,99%	13,27%	9.149,10	6.329,50
NIKKEI 225	28.084,47	2,32%	2,33%	30.714,52	19.832,88

