

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

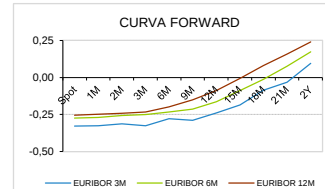
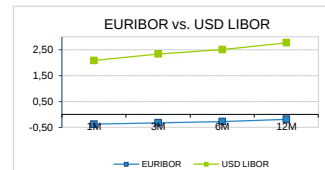
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

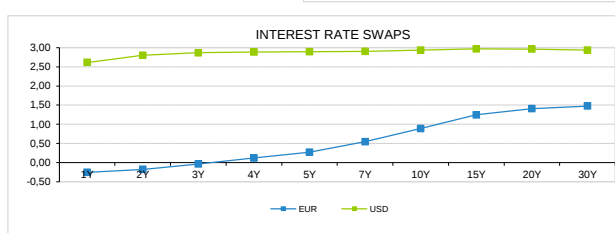
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	2,0859	-1	8	0,5006	-0,7770
3M	-0,3210	0	0	3M	2,3373	-1	2	0,6883	-0,7276
6M	-0,2690	0	0	6M	2,5069	0	3	0,7948	-0,6474
12M	-0,1810	0	0	12M	2,7731	0	5	0,9622	-0,5188

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2538	0	-1	-0,0867	0,5716	1,1057
2Y	-0,1760	0	-4	0,0762	0,7277	1,2210
3Y	-0,0370	0	-5	0,2413	0,8477	1,3332
4Y	0,1180	1	-5	0,4016	0,9735	1,4195
5Y	0,2680	1	-5	0,5403	1,0835	1,4963
7Y	0,5440	1	-5	0,7921	1,2745	1,6419
10Y	0,8870	1	-4	1,0871	1,4788	1,7525
15Y	1,2450	1	-2	1,3809	1,6448	1,8200
20Y	1,4080	2	-2	1,5021	1,6855	1,7970
30Y	1,4760	2	-1	1,5327	1,6518	1,7213

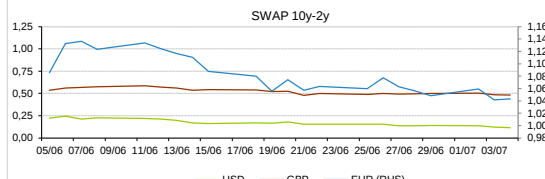
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6140	1	7	2,9839	2,9003	2,8455
2Y	2,8000	1	7	2,9990	2,8883	2,9041
3Y	2,8650	1	6	2,9713	2,8901	2,9184
4Y	2,8860	1	4	2,9260	2,8981	2,9340
5Y	2,8930	1	3	2,9110	2,9075	2,9514
7Y	2,9030	1	0	2,9356	2,9333	2,9741
10Y	2,9320	1	-1	2,9535	2,9585	2,9821
15Y	2,9650	1	-2	2,9701	2,9627	2,9694
20Y	2,9640	1	-3	2,9602	2,9463	2,9429
30Y	2,9320	2	-3	2,9177	2,8993	2,8889

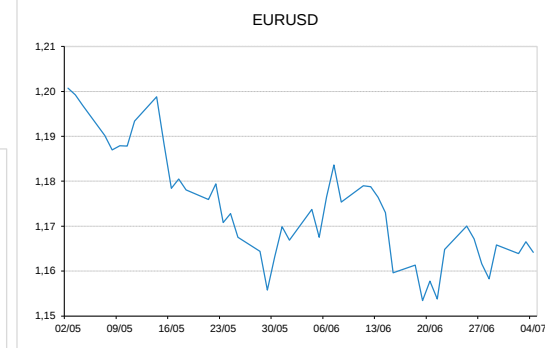
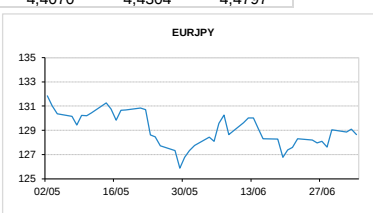
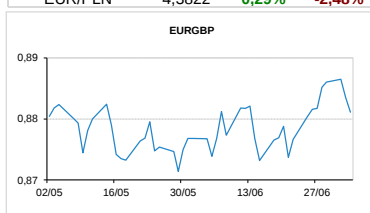


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,04	0,28	2,94	OT 2Y	-0,117	0,00	-6,00
JETFUEL	713,03	8,78	4,30	OT 5Y	0,605	0,01	-3,60
DIESEL	669,28	7,28	1,80	OT 10Y	1,756	0,02	-0,60
COBRE	6.509,00	-32,00	-405,00	BUND 10Y	-0,184	1,84	-12,30
ZINCO	2.825,25	-32,75	-273,50	SCHATZ 2Y	-0,021	2,29	-2,80
OURO	1.257,78	5,08	-34,22	T-NOTE 10Y	3,575	0,84	-7,90
TRIGO	491,00	10,75	-49,75	T-NOTE 2Y	2,945	0,78	-0,40
LICENÇA C02	15,52	0,42	-0,61	GILT 10Y	1,506	3,26	-3,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1642	-0,20%	-0,81%	1,1725	1,1813	1,1999
EUR/GBP	0,88108	0,27%	-0,49%	0,8837	0,8865	0,8927
EUR/JPY	128,64	0,35%	-0,16%	128,64	128,64	128,64
EUR/CHF	1,1579	-0,08%	-0,17%	1,1567	1,1554	1,1531
EUR/BRL	4,5591	-0,32%	-3,87%	4,6327	4,6973	4,8540
EUR/PLN	4,3822	0,29%	-2,48%	4,4070	4,4304	4,4797



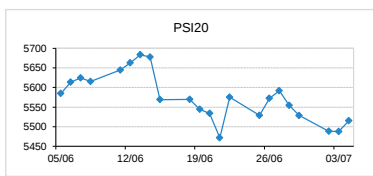
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1642	0,8811	128,64	1,1579	10,2373	7,4509	1,5325	1,57909	4,5591	9,4580
USD	0,8588	-	0,7569	110,535	0,9934	8,7854	6,3979	1,3154	1,3553	3,9078	8,1111

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	8,600	0,47	66,31
BCP	0,256	1,07	-5,85
CORT. AMORIM	11,1200	-0,71	7,96
CTT	2,8900	0,77	-17,59
EDP	3,430	0,29	18,89
EDP R	8,990	0,00	29,04
GALP	16,650	1,19	8,65
IBERSOL	11,800	-1,67	-2,88
J MARTINS	12,245	2,38	-24,39
MOTA ENGIL	2,850	0,53	-22,19
NAVIGATOR	4,970	-0,60	17,77
NOS	4,712	0,77	-14,03
NOVABASE	2,750	0,36	-9,81
PHAROL	0,239	0,63	-4,40
REN	2,448	0,58	-1,25
SEMAPA	22,200	-2,42	24,75
SONAE CAP.	0,925	1,54	4,28
SONAE SGPS	0,994	-0,20	-11,72

MAIORES GANHOS/PERDAS	
Título	Varição %
J MARTINS	2,38
SONAE CAP.	1,54
GALP	1,19
BCP	1,07
NOS	0,77
SONAE SGPS	-0,20
NAVIGATOR	-0,60
CORT. AMORIM	-0,71
IBERSOL	-1,67
SEMAPA	-2,42



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.515,24	0,50%	2,36%	5.801,45	5.014,62
CAC40	5.320,50	0,07%	0,15%	5.657,44	4.995,07
ESTX 50 PR	3.412,03	0,17%	-2,62%	3.708,82	3.261,86
XTRA DAX	12.317,61	-0,26%	-4,65%	13.596,89	11.726,62
S&P 500	2.713,22	-0,49%	1,48%	2.872,87	2.407,70
IBEX 35	9.757,50	1,00%	-2,85%	10.758,20	9.327,60
NIKKEI 225	21.717,04	-0,31%	-4,60%	24.129,34	19.239,52

