

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

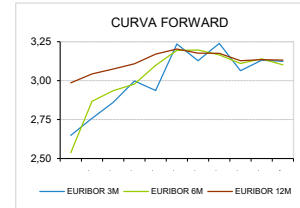
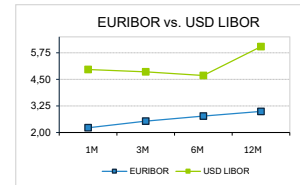
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

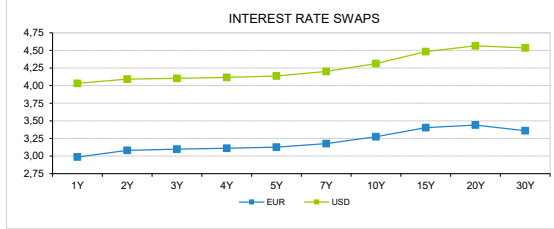
INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	
1M	2,2220	1	2	1M	4,9602	0	-35	GBP 3,7442 -0,0300
3M	2,5370	1	5	3M	4,8537	0	-42	CHF 3,7999 0,0050
6M	2,7720	1	5	6M	4,6821	-1	-45	3,9255 0,1100
12M	2,9930	-1	0	12M	6,0414	8	31	4,1377 0,1925

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,9856	2	4	3,1764	3,1509	3,2779
2Y	3,0802	2	4	3,1540	3,1717	3,3204
3Y	3,0972	1	5	3,1530	3,2060	3,3676
4Y	3,1101	1	5	3,1629	3,2440	3,4110
5Y	3,1259	0	6	3,1850	3,2864	3,4487
7Y	3,1773	0	6	3,2454	3,3640	3,5159
10Y	3,2750	0	7	3,3434	3,4576	3,5784
15Y	3,4028	-1	7	3,4540	3,5248	3,5840
20Y	3,4398	-1	8	3,4690	3,4990	3,5183
30Y	3,3588	-1	8	3,3661	3,3603	3,3470

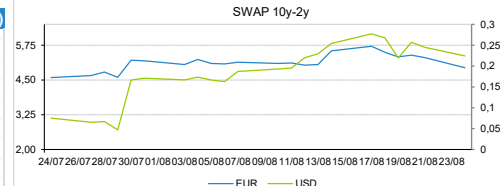
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0321	1	-12	4,1420	4,1530	4,3260
2Y	4,0926	0	-8	4,1320	4,1840	4,3690
3Y	4,1035	-1	-5	4,1390	4,2290	4,4080
4Y	4,1160	-1	-2	4,1570	4,2730	4,4520
5Y	4,1362	-2	0	4,1880	4,3125	4,5070
7Y	4,2020	-2	3	4,2550	4,4040	4,6010
10Y	4,3135	-2	6	4,3740	4,5320	4,7005
15Y	4,4833	-3	10	4,5305	4,6520	4,7580
20Y	4,5655	-3	11	4,5860	4,6585	4,7290
30Y	4,5357	-3	14	4,5370	4,5600	4,5740

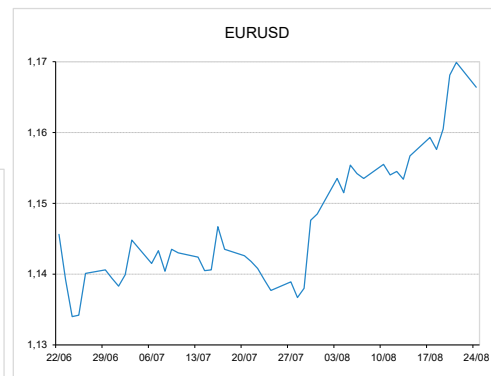
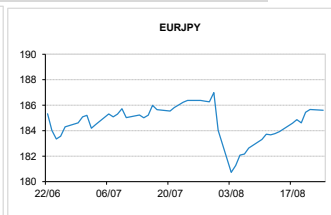
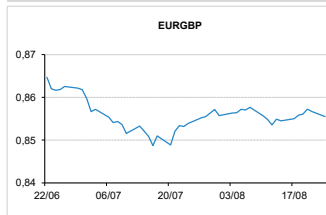


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	92,35	-2,04	0,67	OT 2Y	2,858	0,02	-1,20
JETFUEL	1,345,75	0,50	58,25	OT 5Y	3,130	0,00	0,70
DIESEL	1,369,50	6,00	117,00	OT 10Y	3,603	-0,01	3,00
COBRE	14.185,00	179,00	330,50	BUND 10Y	3,176	-0,52	2,20
ZINCO	3,872,00	68,34	311,09	SCHATZ 2Y	3,183	2,52	-4,30
OURO	4.654,79	49,99	601,56	T-NOTE 10Y	4,918	-2,47	-4,70
TRIGO	701,50	2,25	6,00	T-NOTE 2Y	4,441	0,00	-14,40
LICENÇA C02	83,90	1,29	0,50	GILT 10Y	5,837	0,00	-5,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1664	-0,30%	2,52%	1,1705	1,1746	1,1823
EUR/GBP	0,8555	0,14%	-0,19%	0,85855	0,86164	0,86808
EUR/JPY	185,600	0,03%	0,42%	185,593	185,586	185,574
EUR/CHF	0,9359	-0,02%	-0,62%	0,9296	0,9231	0,9100
EUR/BRL	6,0024	-0,02%	-3,69%	6,1439	6,2801	6,5727
EUR/PLN	4,3050	0,16%	0,27%	4,3200	4,3337	4,3624



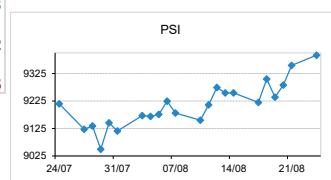
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1664	0,8555	185,60	0,9359	11,0778	7,4757	1,6145	1,6313	6,0024	10,8530
USD	0,8572	-	0,7334	159,177	0,8025	9,4968	6,4083	1,3840	1,3977	5,1482	9,3063

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,770	0,53	6,00
BCP	1,109	1,00	23,69
CORT. AMORIM	6,990	0,00	5,75
CTT	6,475	1,01	-12,85
EDP	4,636	0,39	18,42
EDP R	13,500	0,22	12,13
GALP	21,430	-2,28	46,48
IBERSOL	10,100	1,10	2,02
J MARTINS	18,080	3,08	-10,76
MOTA ENGIL	4,504	-0,31	-8,97
NAVIGATOR	3,296	0,61	4,97
NOS	4,890	0,33	24,18
REN	3,540	-0,28	10,11
SEMAPA	20,750	0,24	-0,72
SONAE SGPS	2,020	0,75	25,31
TEIX. DUARTE	0,481	0,10	-24,45

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	3,08
IBERSOL	1,10
CTT	1,01
BCP	1,00
SONAE SGP	0,75
REN	-0,28
MOTA ENGIL	-0,31
GALP	-2,28



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	9.391,96	0,40%	13,65%	9.516,43	7.639,00
CAC40	8.453,01	-0,37%	3,72%	8.755,03	7.505,27
ESTX 50 PR	6.447,98	-0,22%	11,34%	6.577,20	5.290,46
XTRA DAX	26.106,60	-0,11%	6,60%	26.573,50	21.863,81
S&P 500	7.657,35	-0,23%	11,86%	7.816,70	6.316,91
IBEX 35	20.098,60	0,69%	16,12%	20.356,50	14.646,00
NIKKEI 225	65.528,09	-0,74%	30,17%	72.831,73	41.835,17

