

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

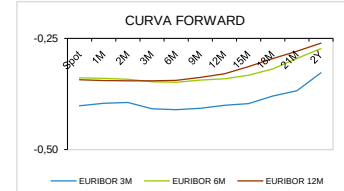
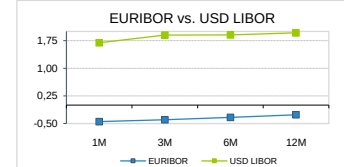
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

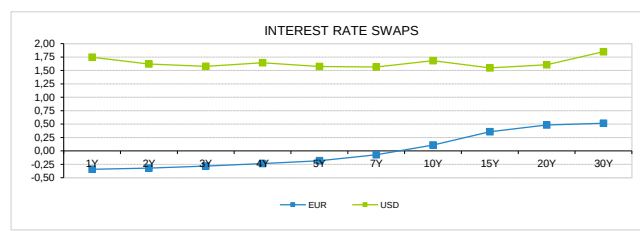
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4480	-1	-1	1M	1,6938	0	-8	0,7040	-0,8270
3M	-0,3970	0	0	3M	1,9001	-1	1	0,7870	-0,7226
6M	-0,3330	1	2	6M	1,9061	1	0	0,8620	-0,6638
12M	-0,2630	1	2	12M	1,9625	1	4	0,9626	-0,5176

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3430	0	2	-0,3295	-0,1621	0,0721
2Y	-0,3210	3	4	-0,2949	-0,1101	0,1418
3Y	-0,2840	4	5	-0,2504	-0,0494	0,2151
4Y	-0,2350	5	7	-0,2017	0,0159	0,2832
5Y	-0,1840	6	7	-0,1468	0,0849	0,3391
7Y	-0,0720	6	8	-0,0232	0,2150	0,4464
10Y	0,1100	7	9	0,1604	0,3715	0,5742
15Y	0,3560	7	8	0,3741	0,5214	0,6579
20Y	0,4820	7	9	0,4770	0,5705	0,6495
30Y	0,5150	7	8	0,4857	0,5316	0,5643

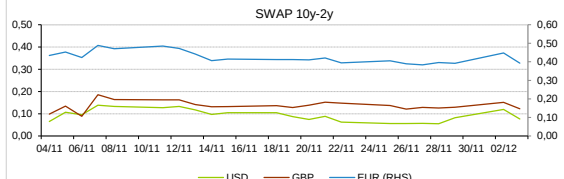
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	5,00
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7460	2	0	1,4187	1,4370	1,6015
2Y	1,6210	3	0	1,3740	1,4800	1,6348
3Y	1,5760	4	-1	1,4187	1,5325	1,6754
4Y	1,6430	6	11	1,4205	1,5657	1,7148
5Y	1,5720	4	0	1,4610	1,6030	1,7524
7Y	1,5650	-2	-4	1,5420	1,6600	1,8019
10Y	1,6800	4	-1	1,6260	1,7518	1,8514
15Y	1,5480	-8	9	1,7413	1,8226	1,8923
20Y	1,6040	-7	9	1,7902	1,8468	1,8935
30Y	1,8490	3	-3	1,8046	1,8340	1,8544

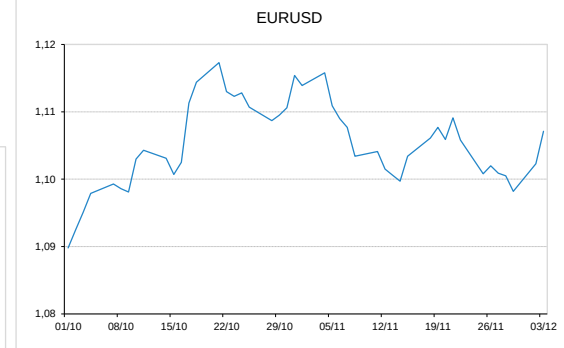
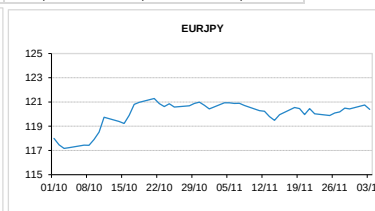
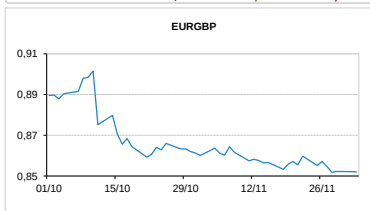


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	60,95	0,03	-0,02	OT 2Y	-0,552	-0,01	-0,70
JETFUEL	611,60	-14,05	-7,15	OT 5Y	-0,129	-0,06	6,30
DIESEL	575,35	0,10	-3,98	OT 10Y	0,365	-0,10	16,20
COBRE	5.858,00	19,00	33,00	BUND 10Y	-0,800	-8,13	2,30
ZINCO	2.263,25	-32,75	-294,75	SCHATZ 2Y	-0,007	-2,29	1,80
OURO	1.479,90	17,45	-34,50	T-NOTE 10Y	2,573	-11,17	0,30
TRIGO	527,50	-7,75	5,75	T-NOTE 2Y	1,944	-8,39	0,00
LICENÇA C02	23,96	-0,37	-1,33	GILT 10Y	0,591	-7,39	2,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1071	0,44%	-0,78%	1,1140	1,1202	1,1320
EUR/GBP	0,852	0,02%	1,37%	0,8547	0,8575	0,8630
EUR/JPY	120,39	0,30%	0,45%	120,39	120,39	120,39
EUR/CHF	1,0937	0,42%	0,50%	1,0927	1,0918	1,0900
EUR/BRL	4,6567	0,38%	-3,96%	4,6964	4,7382	4,8456
EUR/PLN	4,2823	0,11%	-0,34%	4,3089	4,3328	4,3788

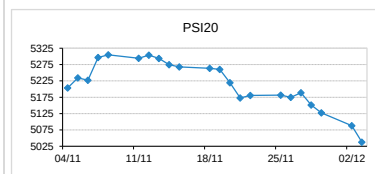


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,1071	0,8520	120,39	1,0937	10,5624	7,4714	1,4747	1,62106	4,6567
USD	0,9023	-	0,7699	108,545	0,9865	9,5407	6,7426	1,3296	1,4625	4,1933
										10,1776
										9,1868

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,470	-2,23	-5,69
BCP	0,189	-1,92	-17,82
CORT. AMORIM	10,900	-0,55	21,11
CTT	3,140	1,36	6,59
EDP	3,551	-1,17	16,46
EDP R	9,930	0,30	27,72
GALP	14,415	-1,64	4,49
IBERSOL	7,520	2,45	-4,81
J MARTINS	14,330	-0,59	38,59
MOTA ENGIL	1,816	-2,89	12,80
NAVIGATOR	3,458	-1,59	-3,94
NOS	4,928	-0,69	-6,93
NOVABASE	2,780	-1,42	44,63
PHAROL	0,100	-2,15	-38,73
RAMADA	6,000	0,00	-20,00
REN	13,460	-1,61	2,75
SEMAPA	0,780	-1,89	-8,13
SONAE CAP.	0,911	-0,49	12,41
SONAE SGPS	6,000	0,00	-20,00

MAIORES GANHOS/PERDAS	
Título	Variação %
IBERSOL	2,45
CTT	1,36
EDP R	0,30
SEMAPA	-1,89
BCP	-1,92
PHAROL	-2,15
ALTRI	-2,23
MOTA ENGIL	-2,89



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.037,61	-0,99%	6,47%	5.429,32	4.551,84
CAC40	5.727,22	-1,03%	21,07%	5.966,79	4.555,99
ESTX 50 PR	3.610,99	-0,43%	20,31%	3.733,45	2.908,70
XTRA DAX	12.989,29	0,19%	23,02%	13.374,27	10.279,20
S&P 500	3.080,68	-1,06%	22,90%	3.154,26	2.346,58
IBEX 35	9.135,70	-0,22%	6,98%	9.587,60	8.286,20
NIKKEI 225	23.379,81	-0,64%	16,81%	23.608,06	18.948,58

