

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

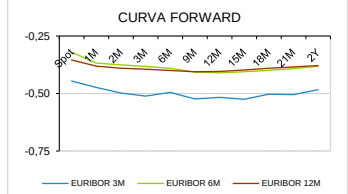
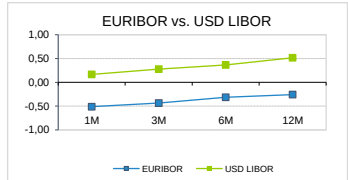
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

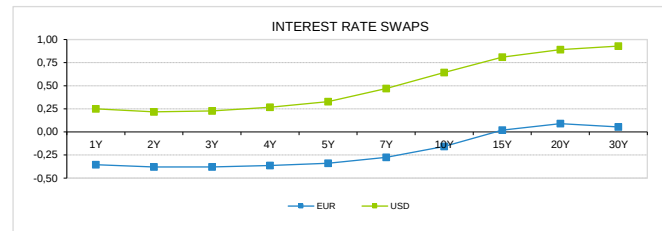
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5110	0	-3	1M	0,1659	0	-1	0,0760	-0,7714
3M	-0,4360	1	-8	3M	0,2765	0	-4	0,1066	-0,6838
6M	-0,3130	-1	-12	6M	0,3643	0	-12	0,2813	-0,6394
12M	-0,2580	-2	-14	12M	0,5156	1	-12	0,4180	-0,4798

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3540	0	-8	-0,4040	-0,3200	-0,1645
2Y	-0,3795	0	-7	-0,3912	-0,2838	-0,1188
3Y	-0,3792	1	-7	-0,3675	-0,2439	-0,0717
4Y	-0,3636	1	-7	-0,3374	-0,2010	-0,0250
5Y	-0,3387	1	-8	-0,3026	-0,1562	0,0205
7Y	-0,2749	1	-9	-0,2225	-0,0629	0,1044
10Y	-0,1573	0	-11	-0,0955	0,0602	0,1942
15Y	0,0187	0	-12	0,0626	0,1558	0,2314
20Y	0,0896	-1	-12	0,1114	0,1573	0,1866
30Y	0,0537	-1	-12	0,0610	0,0718	0,0809

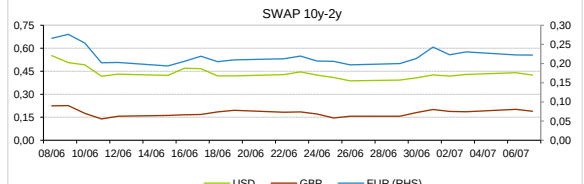
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,25
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2502	-1	-6	0,1860	0,3858	0,7440
2Y	0,2174	-1	-8	0,2150	0,4740	0,8200
3Y	0,2265	-1	-10	0,2708	0,5650	0,8853
4Y	0,2668	-1	-13	0,3440	0,6561	0,9299
5Y	0,3281	-2	-15	0,4289	0,7166	0,9685
7Y	0,4703	-2	-18	0,5739	0,8150	1,0050
10Y	0,6428	-2	-21	0,7330	0,9110	1,0490
15Y	0,8101	-3	-22	0,8610	0,9825	1,0969
20Y	0,8913	-3	-22	0,9250	1,0207	1,0670
30Y	0,9290	-3	-23	0,9425	0,9939	1,0140

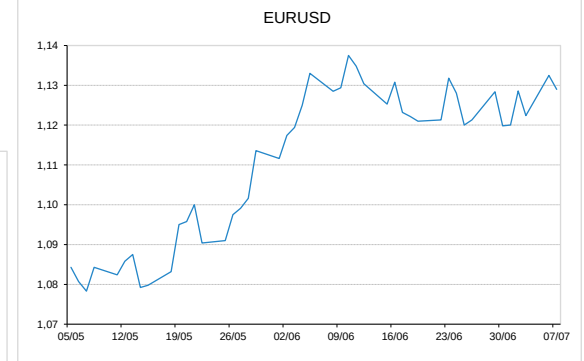
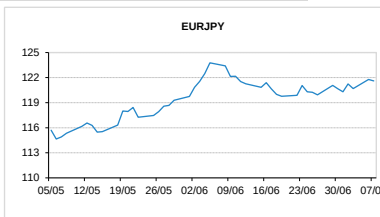
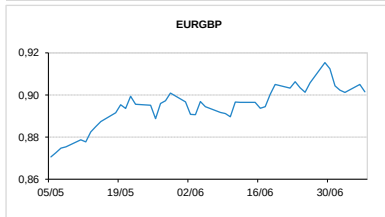


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	43,34	0,24	0,92	OT 2Y	-0,485	0,00	-12,10
JETFUEL	351,36	2,94	24,98	OT 5Y	-0,114	0,00	-12,40
DIESEL	374,66	-0,51	35,27	OT 10Y	0,406	-0,01	-13,20
COBRE	6.140,00	111,50	438,50	BUND 10Y	-1,127	0,40	-21,20
ZINCO	2.052,50	36,00	6,50	SCHATZ 2Y	-0,032	1,15	-6,40
OURO	1.796,21	12,72	111,15	T-NOTE 10Y	1,729	-0,70	-17,90
TRIGO	497,00	3,75	-23,25	T-NOTE 2Y	0,756	-0,19	-6,10
LICENÇA C02	29,67	-0,03	6,43	GILT 10Y	0,210	-2,11	-18,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,129	-0,31%	0,04%	1,1313	1,1342	1,1387
EUR/GBP	0,9015	0,39%	-1,08%	0,9029	0,9045	0,9075
EUR/JPY	121,61	0,14%	1,48%	121,61	121,61	121,61
EUR/CHF	1,0635	0,19%	1,70%	1,0628	1,0620	1,0607
EUR/BRL	6,0486	0,14%	-10,02%	6,0799	6,1067	6,1787
EUR/PLN	4,4741	-0,21%	-1,16%	4,4819	4,4910	4,5081



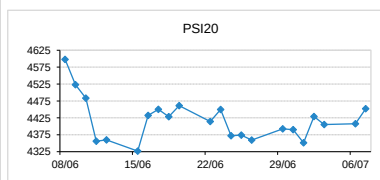
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1290	0,9015	121,61	1,0635	10,4239	7,4507	1,5354	1,62055	6,0486	10,6527
USD	0,8862	-	0,7953	107,54	0,9416	9,2406	6,6029	1,3584	1,4349	5,3139	9,4478

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,274	-2,24	-24,75
BCP	0,109	-0,91	-46,25
CORT. AMORIM	10,040	0,60	-11,15
CTT	2,235	1,59	-29,94
EDP	4,525	4,14	17,11
EDP R	13,160	4,94	25,33
GALP	10,620	0,66	-28,72
IBERSOL	6,380	25,10	-20,25
J MARTINS	14,820	-0,40	1,06
MOTA ENGIL	1,204	0,84	-35,61
NAVIGATOR	2,168	-1,36	-37,13
NOS	3,580	-1,59	-25,42
PHAROL	0,101	-0,59	1,41
RAMADA	3,660	-4,19	-37,33
REN	2,460	0,00	-9,56
SEMAPA	8,220	-1,32	-40,09
SONAE CAP.	0,528	1,54	-29,88
SONAE SGPS	0,650	0,54	-28,63
-	-	-	-
-	-	-	-
-	-	-	-

MAIORES GANHOS/PERDAS	
Título	Variação %
IBERSOL	25,10
EDP R	4,94
EDP	4,14
CTT	1,59
SONAE CAP.	1,54
SEMAPA	-1,32
NAVIGATOR	-1,36
NOS	-1,59
ALTRI	-2,24
RAMADA	-4,19



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.452,22	1,02%	-14,61%	5.454,21	3.500,02
CAC40	5.043,73	-0,74%	-15,63%	6.111,41	3.632,06
ESTX 50 PR	3.321,56	-0,85%	-11,31%	3.867,28	2.302,84
XTRA DAX	12.616,80	-0,92%	-4,77%	13.795,24	8.255,65
S&P 500	3.177,28	-0,08%	-1,66%	3.393,52	2.191,86
IBEX 35	7.447,40	-1,44%	-22,01%	10.100,20	5.814,50
NIKKEI 225	22.614,69	-0,44%	-4,40%	24.115,95	16.358,19

