

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

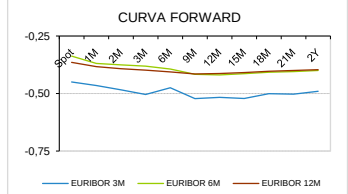
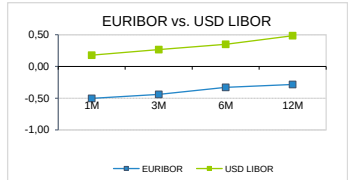
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

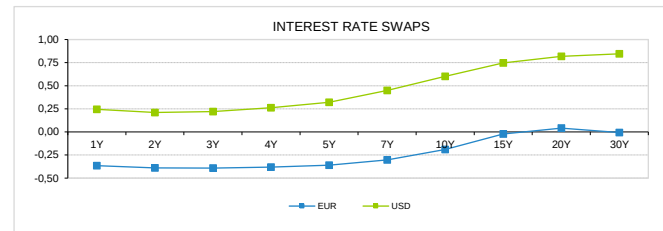
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5030	-1	-3	1M	0,1783	-1	-1	0,0748	-0,7682
3M	-0,4400	0	-9	3M	0,2663	-1	-5	0,0930	-0,6848
6M	-0,3300	0	-14	6M	0,3485	0	-11	0,2495	-0,6410
12M	-0,2840	-2	-17	12M	0,4841	0	-15	0,3808	-0,5068

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3645	0	-10	-0,4130	-0,3459	-0,1987
2Y	-0,3890	-1	-9	-0,4047	-0,3119	-0,1600
3Y	-0,3915	-1	-10	-0,3850	-0,2768	-0,1152
4Y	-0,3800	-1	-11	-0,3602	-0,2366	-0,0713
5Y	-0,3595	-1	-12	-0,3287	-0,1945	-0,0240
7Y	-0,3020	-1	-13	-0,2545	-0,1040	0,0577
10Y	-0,1905	-1	-15	-0,1331	0,0129	0,1398
15Y	-0,0228	0	-15	0,0169	0,1017	0,1750
20Y	0,0410	-1	-15	0,0589	0,0988	0,1298
30Y	-0,0072	-1	-14	-0,0025	0,0062	0,0088

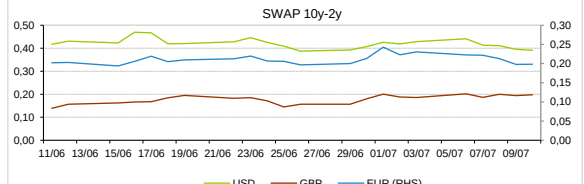
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,25
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2443	0	-6	0,1780	0,3859	0,7167
2Y	0,2106	0	-7	0,2090	0,4749	0,7723
3Y	0,2206	1	-8	0,2650	0,5556	0,8025
4Y	0,2614	1	-9	0,3340	0,6085	0,8586
5Y	0,3213	1	-10	0,4125	0,6706	0,8922
7Y	0,4483	1	-14	0,5340	0,7420	0,9240
10Y	0,6019	0	-17	0,6835	0,8535	0,9495
15Y	0,7474	-2	-20	0,7860	0,8960	0,9685
20Y	0,8180	-2	-21	0,8345	0,9180	0,9822
30Y	0,8453	-3	-22	0,8485	0,8890	0,9080

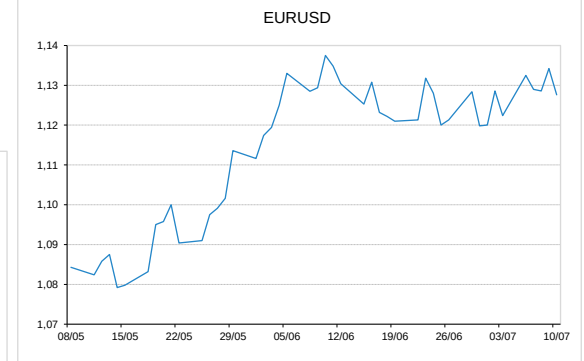
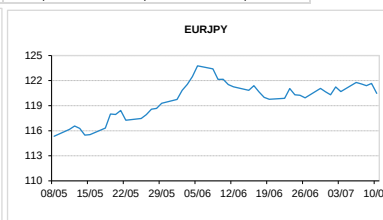
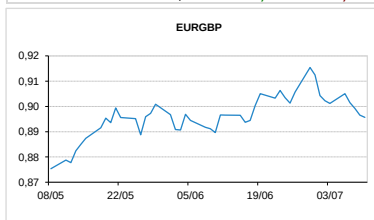


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	42,98	0,63	1,04	OT 2Y	-0,433	0,04	-11,80
JETFUEL	351,00	3,80	13,88	OT 5Y	-0,091	0,02	-20,00
DIESEL	372,50	3,80	25,63	OT 10Y	0,419	0,00	-22,40
COBRE	6.297,00	68,00	526,00	BUND 10Y	-1,173	-0,47	-18,70
ZINCO	2.144,25	25,40	135,00	SCHATZ 2Y	-0,053	-1,15	-6,20
OURO	1.798,03	-1,94	83,66	T-NOTE 10Y	1,703	1,26	-7,90
TRIGO	526,00	1,00	14,50	T-NOTE 2Y	0,739	-0,56	-2,90
LICENÇA C02	29,10	0,49	6,19	GILT 10Y	0,181	-0,50	-12,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1276	-0,58%	-0,87%	1,1299	1,1327	1,1371
EUR/GBP	0,8957	0,09%	-0,68%	0,8971	0,8986	0,9016
EUR/JPY	120,48	0,99%	1,39%	120,48	120,48	120,48
EUR/CHF	1,0634	-0,21%	0,95%	1,0627	1,0619	1,0604
EUR/BRL	6,0381	-0,10%	-6,29%	6,0673	6,0960	6,1677
EUR/PLN	4,4643	0,13%	-0,11%	4,4714	4,4801	4,4973



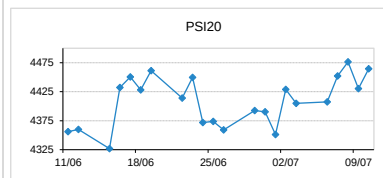
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1276	0,8957	120,48	1,0634	10,3885	7,4466	1,5390	1,62665	6,0381	10,6667
USD	0,8835	-	0,7899	106,755	0,9393	9,1747	6,5791	1,3588	1,4367	5,3425	9,4195

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,276	2,30	-24,72
BCP	0,105	-1,04	-48,18
CORT. AMORIM	10,100	-0,79	-10,62
CTT	2,175	-1,14	-31,82
EDP	4,536	1,14	17,39
EDP R	13,740	2,23	30,86
GALP	10,465	0,43	-29,77
IBERSOL	5,800	0,35	-27,50
J MARTINS	15,435	0,75	5,25
MOTA ENGIL	1,210	1,85	-35,29
NAVIGATOR	2,172	1,40	-37,02
NOS	3,520	0,51	-26,67
PHAROL	0,101	0,20	1,00
RAMADA	3,520	-0,85	-39,73
REN	2,505	0,60	-7,90
SEMAPA	8,220	1,99	-40,09
SONAE CAP.	0,514	-0,39	-31,74
SONAE SGPS	0,644	1,66	-29,23
-	-	-	-
-	-	-	-
-	-	-	-

MAIORES GANHOS/PERDAS	
Título	Variação %
ALTRI	2,30
EDP R	2,23
SEMAPA	1,99
MOTA ENGIL	1,85
SONAE SGPS	1,66
SONAE CAP.	-0,39
CORT. AMORIM	-0,79
RAMADA	-0,85
BCP	-1,04
CTT	-1,14



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.464,64	0,77%	-14,37%	5.454,21	3.500,02
CAC40	4.970,48	1,01%	-16,85%	6.111,41	3.632,06
ESTX 50 PR	3.296,22	1,07%	-11,99%	3.867,28	2.302,84
XTRA DAX	12.633,71	1,15%	-4,64%	13.795,24	8.255,65
S&P 500	3.165,35	0,41%	-2,03%	3.393,52	2.191,86
IBEX 35	7.321,10	1,16%	-23,33%	10.100,20	5.814,50
NIKKEI 225	22.290,81	-1,06%	-5,77%	24.115,95	16.358,19

