

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

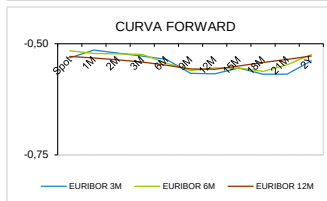
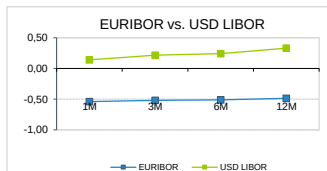
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

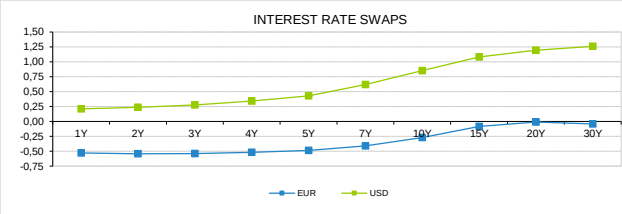
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5400	1	-1	1M	0,1403	-1	-1	0,0434	-0,8046
3M	-0,5200	0	-2	3M	0,2158	0	-2	0,0445	-0,7666
6M	-0,5130	1	-4	6M	0,2421	0	-2	0,0569	-0,7328
12M	-0,4860	0	-4	12M	0,3301	0	-3	0,1254	-0,6246

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5287	0	-4	-0,5573	-0,4571	-0,2692
2Y	-0,5430	0	-5	-0,5442	-0,4131	-0,2131
3Y	-0,5378	0	-5	-0,5141	-0,3645	-0,1590
4Y	-0,5173	0	-5	-0,4779	-0,3145	-0,1067
5Y	-0,4875	0	-5	-0,4359	-0,2602	-0,0570
7Y	-0,4092	0	-4	-0,3423	-0,1564	0,0302
10Y	-0,2705	1	-3	-0,1985	-0,0287	0,1134
15Y	-0,0833	1	-3	-0,0344	0,0658	0,1454
20Y	-0,0100	1	-4	0,0153	0,0677	0,1036
30Y	-0,0428	1	-4	-0,0368	-0,0192	-0,0109

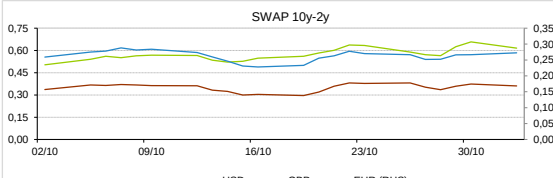
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2110	0	-1	0,2548	0,5340	0,9930
2Y	0,2363	0	2	0,3029	0,6662	1,0760
3Y	0,2755	-1	3	0,3834	0,7830	1,1757
4Y	0,3411	-1	5	0,4780	0,8580	1,2397
5Y	0,4297	-2	7	0,5892	0,9682	1,2949
7Y	0,6180	-3	11	0,7743	1,0815	1,3400
10Y	0,8519	-4	13	0,9720	1,2145	1,4025
15Y	1,0811	-5	13	1,1495	1,3260	1,4535
20Y	1,1948	-5	13	1,2415	1,3650	1,4475
30Y	1,2606	-5	13	1,2975	1,3682	1,4121

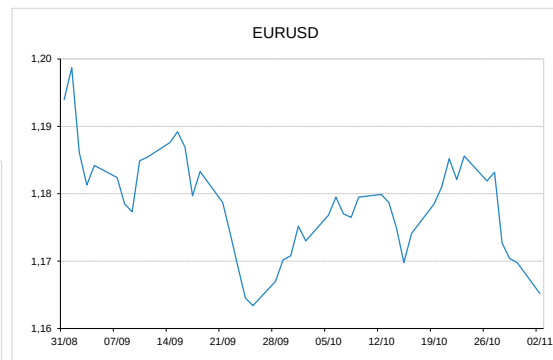
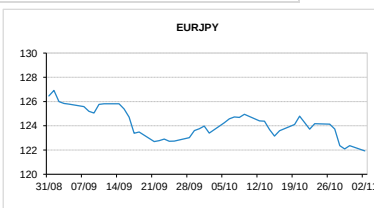
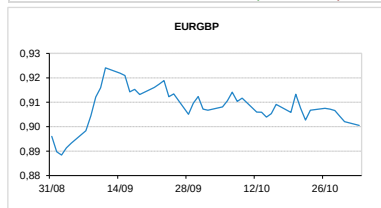


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	38,27	0,33	-1,54	OT 2Y	-0,610	-0,01	-4,60
JETFUEL	309,25	-0,96	-11,66	OT 5Y	-0,413	-0,01	-18,40
DIESEL	306,75	-2,75	-28,08	OT 10Y	0,094	-0,01	-15,30
COBRE	6.713,00	-11,00	46,50	BUND 10Y	-1,157	-1,34	-11,30
ZINCO	2.515,25	-8,75	118,25	SCHATZ 2Y	-0,217	-0,46	-8,00
OURO	1.892,90	14,09	-6,94	T-NOTE 10Y	1,791	-1,41	10,50
TRIGO	605,00	6,50	31,75	T-NOTE 2Y	0,744	0,37	2,50
LICENÇA C02	23,70	-0,01	-3,33	GILT 10Y	0,327	-3,68	-1,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1652	-0,39%	-0,67%	1,1679	1,1702	1,1752
EUR/GBP	0,90053	0,17%	0,69%	0,9020	0,9034	0,9063
EUR/JPY	121,93	0,35%	1,21%	121,93	121,93	121,93
EUR/CHF	1,0703	-0,21%	0,77%	1,0696	1,0689	1,0675
EUR/BRL	6,6911	0,82%	-1,71%	6,7208	6,7754	6,9048
EUR/PLN	4,6075	0,02%	-2,26%	4,6167	4,6247	4,6413



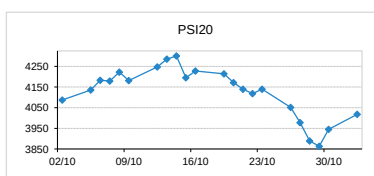
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1652	0,9005	121,93	1,0703	10,3759	7,4461	1,5420	1,65163	6,6911	11,1354
USD	0,8594	-	0,7746	104,795	0,9195	8,9148	6,3990	1,3275	1,4203	5,7419	9,5759

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	3,446	3,98	-39,33
BCP	0,077	1,86	-62,13
CORT. AMORIM	9,960	1,01	-11,86
CTT	2,220	5,71	-30,41
EDP	4,265	0,78	12,94
EDP R	16,220	-0,61	54,48
GALP	7,296	4,92	-51,03
IBERSOL	3,720	1,36	-53,50
J MARTINS	13,840	1,47	-5,63
MOTA ENGIL	1,116	1,64	-40,32
NAVIGATOR	1,980	4,71	-42,58
NOS	3,014	2,24	-37,21
PHAROL	0,090	0,22	-9,44
RAMADA	3,000	1,35	-48,63
REN	2,275	0,89	-16,36
SEMAPA	6,790	5,27	-50,51
SONAE CAP.	0,770	0,00	2,26
SONAE SGPS	0,524	3,66	-42,47

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	5,71
SEMAPA	5,27
GALP	4,92
NAVIGATOR	4,71
ALTRI	3,98
EDP R	-0,61



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.017,87	1,84%	-22,94%	5.454,21	3.500,02
CAC40	4.691,14	2,11%	-21,53%	6.111,41	3.632,06
ESTX 50 PR	3.019,49	2,07%	-19,38%	3.867,28	2.302,84
XTRA DAX	11.788,28	2,01%	-11,03%	13.795,24	8.255,65
S&P 500	3.309,41	1,21%	2,43%	3.588,11	2.191,86
IBEX 35	6.584,30	2,05%	-31,05%	10.100,20	5.814,50
NIKKEI 225	23.295,48	1,39%	-1,53%	24.115,95	16.358,19

