

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

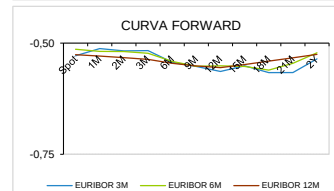
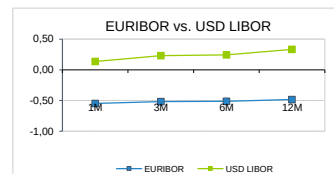
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

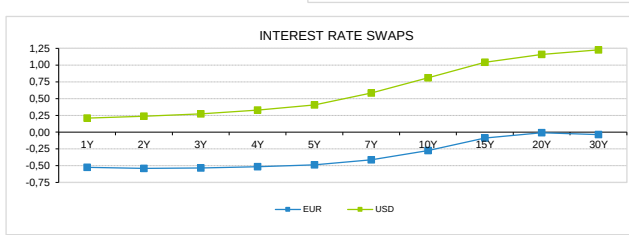
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5470	0	-1	1M	0,1361	0	0	0,0430	-0,8072
3M	-0,5170	0	-1	3M	0,2323	1	0	0,0438	-0,7674
6M	-0,5110	0	-2	6M	0,2438	0	0	0,0545	-0,7316
12M	-0,4830	0	-3	12M	0,3331	0	-2	0,1194	-0,6244

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5259	0	-3	-0,5567	-0,4577	-0,2776
2Y	-0,5405	0	-4	-0,5410	-0,4171	-0,2265
3Y	-0,5354	0	-5	-0,5133	-0,3716	-0,1740
4Y	-0,5160	0	-6	-0,4794	-0,3223	-0,1230
5Y	-0,4880	0	-6	-0,4384	-0,2713	-0,0665
7Y	-0,4120	0	-6	-0,3474	-0,1681	0,0194
10Y	-0,2760	-1	-6	-0,2033	-0,0383	0,1100
15Y	-0,0866	0	-5	-0,0375	0,0635	0,1469
20Y	-0,0092	0	-5	0,0158	0,0689	0,1078
30Y	-0,0370	0	-5	-0,0301	-0,0121	-0,0020

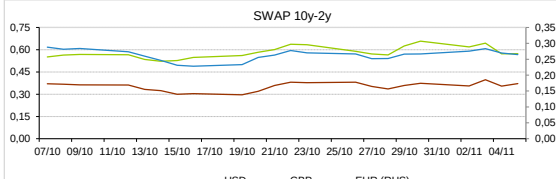
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2095	0	0	0,2565	0,4570	0,9453
2Y	0,2363	0	1	0,3007	0,6100	1,0100
3Y	0,2720	1	2	0,3388	0,6680	1,1103
4Y	0,3295	1	2	0,4320	0,7415	1,1734
5Y	0,4065	1	2	0,5080	0,8250	1,2300
7Y	0,5824	1	4	0,6650	0,9805	1,2790
10Y	0,8095	0	4	0,9382	1,1275	1,3460
15Y	1,0425	0	5	1,0730	1,2685	1,4150
20Y	1,1587	0	5	1,1615	1,2890	1,4145
30Y	1,2276	0	5	1,2627	1,3260	1,3696

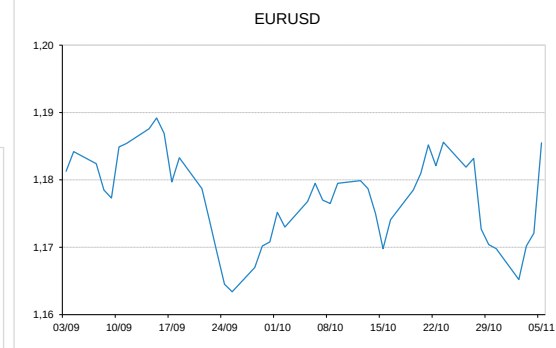
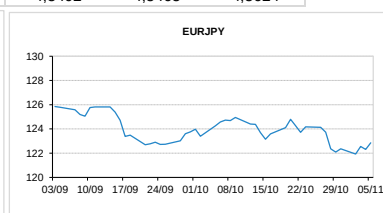
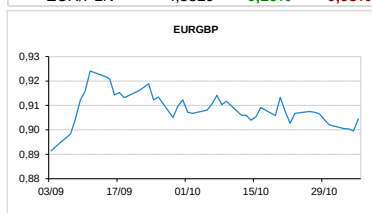


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	40,84	-0,39	-0,98	OT 2Y	-0,624	0,00	-4,30
JETFUEL	341,29	13,54	31,03	OT 5Y	-0,432	0,01	-16,50
DIESEL	334,04	10,54	17,24	OT 10Y	0,075	0,01	-15,40
COBRE	6.835,00	21,50	284,50	BUND 10Y	-1,155	0,60	-13,70
ZINCO	2.583,00	27,50	265,00	SCHATZ 2Y	-0,204	0,68	-7,80
OURO	1.949,00	54,32	32,59	T-NOTE 10Y	1,749	1,27	1,80
TRIGO	615,25	9,25	31,00	T-NOTE 2Y	0,746	1,11	0,90
LICENÇA C02	25,93	0,82	-1,01	GILT 10Y	0,339	2,56	-5,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1855	1,14%	0,74%	1,1881	1,1905	1,1955
EUR/GBP	0,9045	-0,55%	0,40%	0,9059	0,9073	0,9102
EUR/JPY	122,86	-0,45%	1,13%	122,86	122,86	122,86
EUR/CHF	1,0703	-0,11%	0,83%	1,0696	1,0689	1,0676
EUR/BRL	6,564	1,15%	0,13%	6,6138	6,6537	6,7797
EUR/PLN	4,5329	0,16%	-0,95%	4,5402	4,5465	4,5624



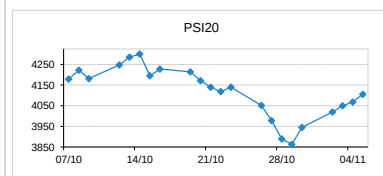
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1855	0,9045	122,86	1,0703	10,2956	7,4475	1,5413	1,62543	6,5640	10,8503
USD	0,8457	-	0,7629	103,655	0,9064	8,6875	6,2976	1,3033	1,3750	5,5502	9,1570

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	3,408	-2,46	-40,00
BCP	0,078	0,52	-61,79
CORT. AMORIM	9,750	-2,40	-13,72
CTT	2,150	-4,44	-32,60
EDP	4,445	1,62	17,70
EDP R	17,260	3,98	64,38
GALP	7,158	-1,27	-51,96
IBERSOL	3,900	0,52	-51,25
J MARTINS	13,935	0,43	-4,98
MOTA ENGL	1,122	-0,71	-40,00
NAVIGATOR	2,010	1,57	-41,71
NOS	3,096	-0,13	-35,50
PHAROL	0,097	2,88	-3,01
RAMADA	3,140	5,37	-46,23
REN	2,280	-0,22	-16,18
SEMAPA	6,900	2,83	-49,71
SONAE CAP.	0,770	0,00	2,26
SONAE SGPS	0,550	4,17	-39,56

MAIORES GANHOS/PERDAS	
Título	Variação %
RAMADA	5,37
SONAE SGPS	4,17
EDP R	3,98
PHAROL	2,88
SEMAPA	2,83
MOTA ENGL	-0,71
GALP	-1,27
CORT. AMORIM	-2,40
ALTRI	-2,46
CTT	-4,44



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.105,50	0,92%	-21,26%	5.454,21	3.500,02
CAC40	4.983,99	1,24%	-16,63%	6.111,41	3.632,06
ESTX 50 PR	3.215,56	1,72%	-14,15%	3.867,28	2.302,84
XTRA DAX	12.568,09	1,98%	-5,14%	13.795,24	8.255,65
S&P 500	3.515,20	2,10%	8,82%	3.588,11	2.191,86
IBEX 35	6.924,20	2,10%	-27,49%	10.100,20	5.814,50
NIKKEI 225	24.105,28	1,73%	1,90%	24.115,95	16.358,19

