

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

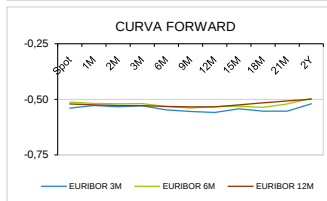
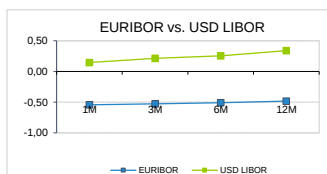
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

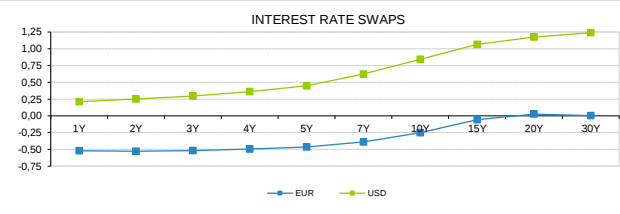
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5430	1	0	1M	0,1455	0	0	0,0403	-0,8054
3M	-0,5280	0	-2	3M	0,2126	-1	0	0,0471	-0,7672
6M	-0,5090	0	-1	6M	0,2555	0	0	0,0615	-0,7252
12M	-0,4830	0	-1	12M	0,3386	0	0	0,1355	-0,6108

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5215	1	-1	-0,5339	-0,4263	-0,2526
2Y	-0,5282	0	-1	-0,5166	-0,3854	-0,2020
3Y	-0,5188	0	0	-0,4863	-0,3413	-0,1510
4Y	-0,4958	0	0	-0,4511	-0,2931	-0,0980
5Y	-0,4650	-1	0	-0,4112	-0,2440	-0,0410
7Y	-0,3890	-1	1	-0,3220	-0,1400	0,0482
10Y	-0,2520	-1	1	-0,1753	-0,0080	0,1420
15Y	-0,0573	-1	2	-0,0039	0,1032	0,1869
20Y	0,0260	-1	3	0,0549	0,1124	0,1516
30Y	0,0036	0	4	0,0124	0,0329	0,0436

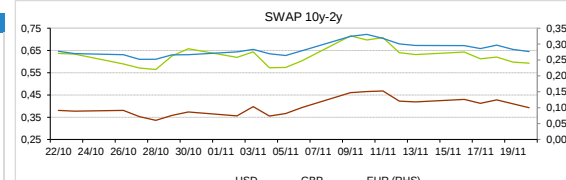
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2115	0	0	0,2814	0,5491	0,9700
2Y	0,2504	0	2	0,3331	0,6690	1,0722
3Y	0,2962	0	2	0,4095	0,7540	1,1350
4Y	0,3623	0	3	0,5010	0,8470	1,2044
5Y	0,4478	0	3	0,5940	0,9300	1,2571
7Y	0,6224	0	3	0,7598	1,0882	1,3070
10Y	0,8433	-1	3	0,9610	1,1980	1,3981
15Y	1,0642	-1	2	1,1410	1,3030	1,4488
20Y	1,1744	-1	1	1,2135	1,3330	1,4270
30Y	1,2396	-1	0	1,2750	1,3261	1,3596

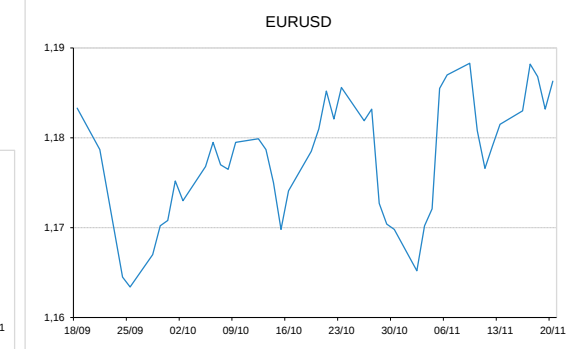
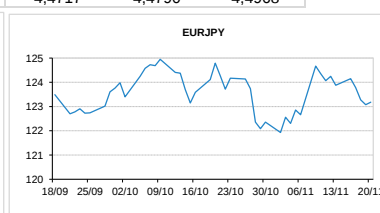
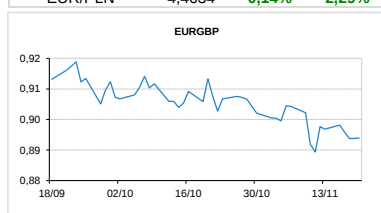


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	44,33	0,13	0,80	OT 2Y	-0,665	0,00	-10,00
JETFUEL	372,00	5,00	35,99	OT 5Y	-0,431	-0,01	-12,30
DIESEL	363,50	4,00	24,25	OT 10Y	0,024	-0,01	-16,00
COBRE	7.090,00	4,50	313,50	BUND 10Y	-1,102	-1,28	1,30
ZINCO	2.750,55	12,05	264,30	SCHATZ 2Y	-0,162	-1,60	3,50
OURO	1.872,26	9,36	-36,60	T-NOTE 10Y	1,787	-0,57	1,40
TRIGO	602,25	3,50	-29,75	T-NOTE 2Y	0,756	-0,74	1,50
LICENÇA C02	26,80	0,45	2,39	GILT 10Y	0,406	-2,15	6,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1863	0,26%	0,45%	1,1891	1,1914	1,1964
EUR/GBP	0,89393	-0,02%	2,17%	0,8953	0,8967	0,8997
EUR/JPY	123,18	-0,08%	1,31%	123,18	123,18	123,18
EUR/CHF	1,0807	0,00%	-0,73%	1,0799	1,0792	1,0779
EUR/BRL	6,3796	-1,14%	3,89%	6,4099	6,4449	6,5749
EUR/PLN	4,4634	0,14%	2,29%	4,4717	4,4790	4,4968



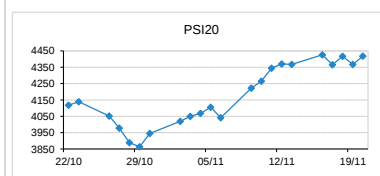
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1863	0,8939	123,18	1,0807	10,2199	7,4481	1,5504	1,62168	6,3796	10,6867
USD	0,8437	-	0,7527	103,805	0,9115	8,6144	6,2833	1,3069	1,3679	5,3722	9,0062

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,110	3,74	-27,64
BCP	0,111	0,36	-45,51
CORT. AMORIM	10,220	1,79	-9,56
CTT	2,435	4,06	-23,67
EDP	4,508	1,33	19,37
EDP R	17,580	1,85	67,43
GALP	8,836	0,18	-40,70
IBERSOL	4,400	0,00	-45,00
J MARTINS	13,905	-0,07	-5,18
MOTA ENGL	1,370	2,09	-26,74
NAVIGATOR	2,278	1,33	-33,94
NOS	2,800	0,65	-41,67
PHAROL	0,108	2,47	8,43
RAMADA	3,360	-0,30	-42,47
REN	2,255	1,58	-17,10
SEMAPA	8,110	2,40	-40,89
SONAE CAP.	0,772	0,26	2,52
SONAE SGPS	0,613	0,49	-32,64

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	4,06
ALTRI	3,74
PHAROL	2,47
SEMAPA	2,40
MOTA ENGL	2,09
J MARTINS	-0,07
RAMADA	-0,30



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.418,37	1,16%	-15,26%	5.454,21	3.500,02
CAC40	5.496,28	0,39%	-8,06%	6.111,41	3.632,06
ESTX 50 PR	3.467,11	0,44%	-7,42%	3.867,28	2.302,84
XTRA DAX	13.128,72	0,33%	-0,91%	13.795,24	8.255,65
S&P 500	3.577,43	-0,13%	10,73%	3.645,99	2.191,86
IBEX 35	7.974,40	0,56%	-16,49%	10.100,20	5.814,50
NIKKEI 225	25.527,37	-0,42%	7,91%	26.057,30	16.358,19

