

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

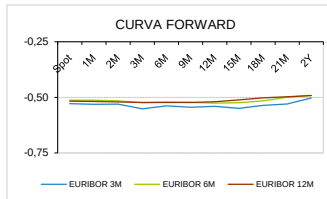
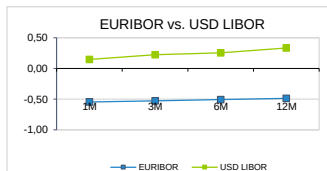
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

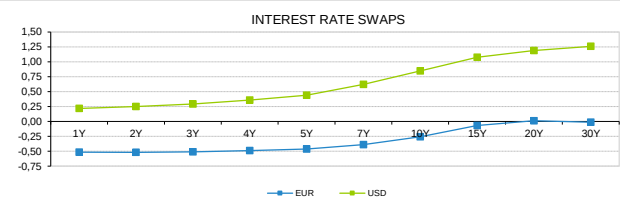
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5460	-1	0	1M	0,1468	0	0	0,0428	-0,8116
3M	-0,5280	0	-2	3M	0,2244	-1	0	0,0419	-0,7744
6M	-0,5070	0	0	6M	0,2550	-1	1	0,0623	-0,7268
12M	-0,4870	0	-2	12M	0,3330	0	0	0,1318	-0,6108

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5163	0	0	-0,5214	-0,4307	-0,2628
2Y	-0,5185	0	1	-0,5060	-0,3918	-0,2121
3Y	-0,5094	0	2	-0,4806	-0,3487	-0,1603
4Y	-0,4890	0	2	-0,4486	-0,3017	-0,1110
5Y	-0,4620	0	2	-0,4112	-0,2526	-0,0580
7Y	-0,3900	0	2	-0,3243	-0,1551	0,0307
10Y	-0,2580	0	2	-0,1857	-0,0230	0,1247
15Y	-0,0680	-1	3	-0,0173	0,0853	0,1676
20Y	0,0120	-1	3	0,0391	0,0928	0,1331
30Y	-0,0120	-1	4	-0,0050	0,0129	0,0227

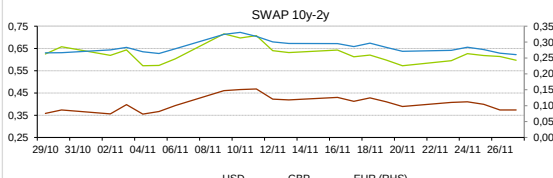
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2176	0	1	0,2795	0,5469	0,9963
2Y	0,2515	0	2	0,3266	0,6613	1,0715
3Y	0,2936	-1	3	0,3992	0,7721	1,1540
4Y	0,3568	-1	3	0,4942	0,8590	1,2213
5Y	0,4396	-1	4	0,5850	0,9495	1,2764
7Y	0,6206	-3	4	0,7738	1,0790	1,3405
10Y	0,8486	-2	4	0,9811	1,2170	1,4162
15Y	1,0777	-4	4	1,1560	1,3704	1,5009
20Y	1,1903	-4	4	1,2808	1,3660	1,4530
30Y	1,2597	-5	3	1,2964	1,3623	1,4076

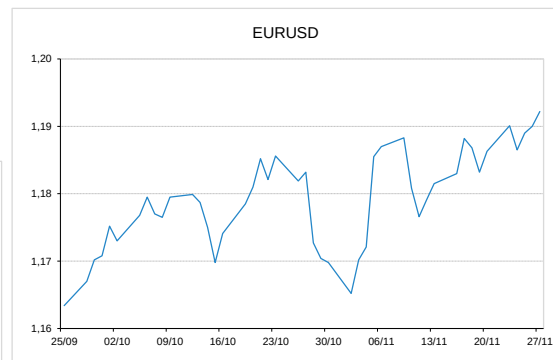
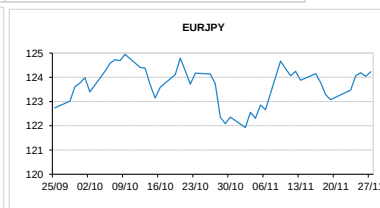
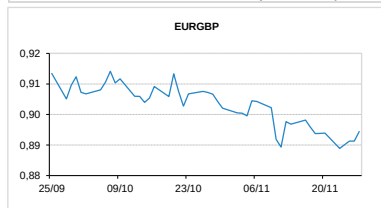


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,97	0,17	6,36	OT 2Y	-0,686	0,00	-10,40
JETFUEL	399,00	-7,25	73,75	OT 5Y	-0,459	0,00	-9,90
DIESEL	390,75	-7,25	67,25	OT 10Y	0,013	0,00	-13,70
COBRE	7.412,00	102,50	621,50	BUND 10Y	-1,103	-0,20	3,60
ZINCO	2.747,00	5,75	213,00	SCHATZ 2Y	-0,162	0,00	4,40
OURO	1.785,07	-25,19	-123,64	T-NOTE 10Y	1,779	-2,26	2,60
TRIGO	603,75	7,25	-12,00	T-NOTE 2Y	0,744	-0,56	0,70
LICENÇA C02	28,16	0,06	4,09	GILT 10Y	0,465	0,26	6,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1922	0,18%	0,76%	1,1950	1,1975	1,2024
EUR/GBP	0,89442	-0,35%	1,43%	0,8958	0,8972	0,9002
EUR/JPY	124,23	-0,15%	-0,39%	124,23	124,23	124,23
EUR/CHF	1,0819	-0,16%	-0,93%	1,0812	1,0805	1,0791
EUR/BRL	6,3835	-0,49%	5,46%	6,4126	6,4526	6,5831
EUR/PLN	4,4857	-0,22%	2,26%	4,4936	4,5013	4,5191



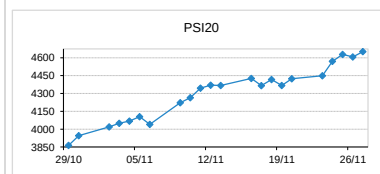
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1922	0,8944	124,23	1,0819	10,1648	7,4420	1,5529	1,61828	6,3835	10,5762
USD	0,8369	-	0,7495	104,005	0,9049	8,4966	6,2277	1,2976	1,3520	5,3262	8,8254

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,490	0,90	-20,95
BCP	0,117	-1,35	-42,21
CORT. AMORIM	10,360	0,97	-8,32
CTT	2,490	1,22	-21,94
EDP	4,600	1,55	21,81
EDP R	17,460	0,92	66,29
GALP	9,558	0,61	-35,85
IBERSOL	5,120	1,59	-36,00
J MARTINS	14,170	0,32	-3,38
MOTA ENGIL	1,716	14,55	-8,24
NAVIGATOR	2,510	0,72	-27,22
NOS	3,200	2,56	-33,33
PHAROL	0,119	-3,08	19,88
RAMADA	3,680	1,10	-36,99
REN	2,315	0,65	-14,89
SEMAPA	9,080	1,34	-33,82
SONAE CAP.	#N/A Real	#N/A	2,26
SONAE SGPS	0,683	1,04	-24,95

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	14,55
NOS	2,56
IBERSOL	1,59
EDP	1,55
SEMAPA	1,34
BCP	-1,35
PHAROL	-3,08



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.651,82	0,97%	-10,78%	5.454,21	3.500,02
CAC40	5.598,18	0,56%	-6,35%	6.111,41	3.632,06
ESTX 50 PR	3.527,79	0,48%	-5,80%	3.867,28	2.302,84
XTRA DAX	13.335,68	0,37%	0,65%	13.795,24	8.255,65
S&P 500	3.637,14	0,21%	12,58%	3.645,99	2.191,86
IBEX 35	8.190,70	1,06%	-14,23%	10.100,20	5.814,50
NIKKEI 225	26.644,71	0,40%	12,63%	26.706,42	16.358,19

