

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

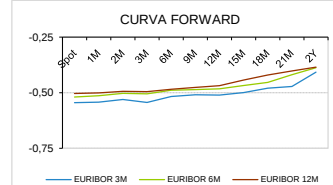
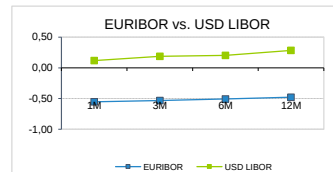
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

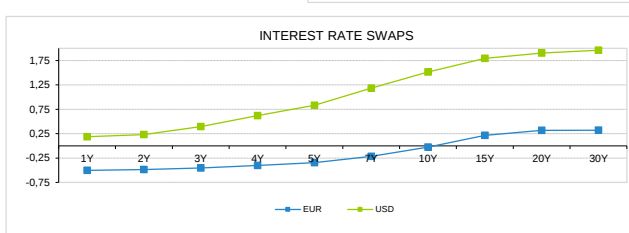
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5530	-1	1	1M	0,1185	0	0	0,0465	-0,7988
3M	-0,5330	0	1	3M	0,1884	0	-3	0,0660	-0,7456
6M	-0,5080	1	2	6M	0,2030	0	-3	0,0828	-0,6932
12M	-0,4780	1	3	12M	0,2838	0	-3	0,1460	-0,5768

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5030	-1	3	-0,4682	-0,2483	0,0380
2Y	-0,4863	-2	5	-0,4265	-0,1822	0,1020
3Y	-0,4521	-3	6	-0,3681	-0,1080	0,1680
4Y	-0,4020	-4	8	-0,3042	-0,0390	0,2320
5Y	-0,3442	-5	9	-0,2351	0,0288	0,2987
7Y	-0,2145	-5	13	-0,1009	0,1560	0,3910
10Y	-0,0245	-6	16	0,0851	0,3100	0,4946
15Y	0,2160	-5	20	0,2916	0,4358	0,5432
20Y	0,3195	-5	20	0,3651	0,4516	0,5101
30Y	0,3200	-4	20	0,3400	0,3810	0,4046

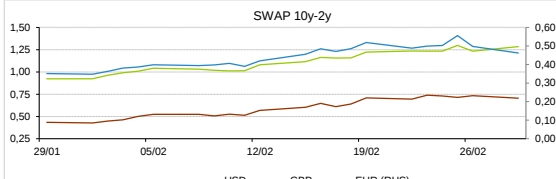
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1873	0	1	0,2792	1,2710	1,9875
2Y	0,2308	0	4	0,5010	1,4860	2,0620
3Y	0,3950	-1	14	0,7470	1,6490	2,1440
4Y	0,6220	-1	24	0,9665	1,7770	2,1990
5Y	0,8320	1	31	1,1570	1,8730	2,2617
7Y	1,1825	2	38	1,4640	2,0080	2,2920
10Y	1,5160	5	41	1,7240	2,1464	2,3210
15Y	1,7950	6	41	1,8900	2,1930	2,3100
20Y	1,9027	7	39	1,9120	2,2108	2,2710
30Y	1,9609	8	37	1,9775	2,0950	2,1260

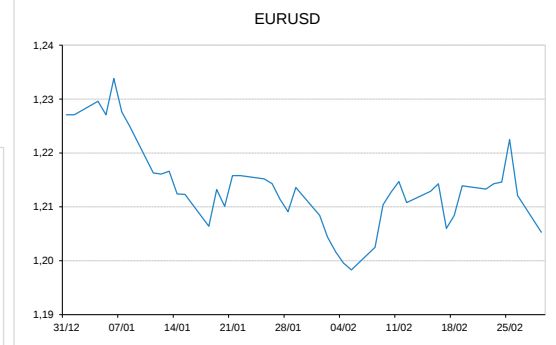
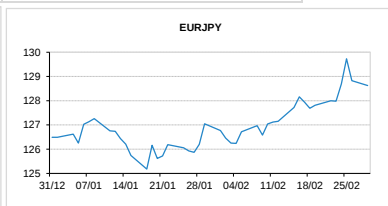
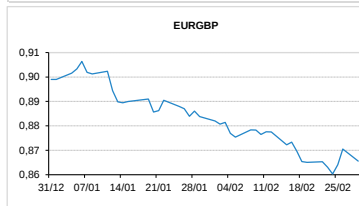


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,62	0,20	8,52	OT 2Y	-0,565	-0,04	-56,50
JETFUEL	542,50	-12,75	78,25	OT 5Y	-0,231	-0,08	-23,20
DIESEL	529,50	-12,75	75,50	OT 10Y	0,222	-0,10	22,20
COBRE	9.000,00	-335,50	1.068,50	BUND 10Y	-1,036	-7,73	-103,60
ZINCO	2.779,50	-100,00	130,75	SCHATZ 2Y	-0,105	-2,74	-10,50
OURO	1.736,06	2,02	-128,83	T-NOTE 10Y	2,273	-4,30	227,30
TRIGO	654,25	-6,00	2,50	T-NOTE 2Y	0,746	-1,30	74,60
LICENÇA C02	37,29	0,01	4,44	GILT 10Y	1,005	-6,04	-4,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2053	-0,56%	-0,26%	1,2078	1,2102	1,2153
EUR/GBP	0,86558	0,57%	1,90%	0,8670	0,8686	0,8716
EUR/JPY	128,63	0,16%	-1,45%	128,63	128,63	128,63
EUR/CHF	1,1015	-0,39%	-1,77%	1,1009	1,1004	1,0993
EUR/BRL	6,7105	0,73%	-2,15%	6,7526	6,8120	6,9782
EUR/PLN	4,5362	-0,32%	-0,59%	4,5423	4,5496	4,5691



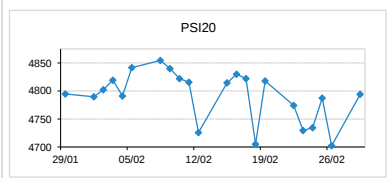
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2053	0,8656	128,63	1,1015	10,1701	7,4359	1,5252	1,55009	6,7105	10,3133
USD	0,8298	-	0,7175	106,65	0,9138	8,4289	6,1706	1,2654	1,2848	5,5693	8,5524

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,155	1,82	19,28
BCP	0,120	2,47	-2,52
CORT. AMORIM	11,140	1,64	-3,97
CTT	2,610	4,40	11,06
EDP	4,820	1,56	-6,52
EDP R	18,660	3,09	-18,16
GALP	9,604	3,45	9,71
IBERSOL	5,960	3,83	10,37
J MARTINS	13,070	1,71	-5,43
MOTA ENGIL	1,494	2,05	9,53
NAVIGATOR	2,858	1,64	14,41
NOVABASE	3,700	-1,07	15,26
NOS	2,750	-0,87	-3,78
PHAROL	0,124	0,98	-0,96
REN	2,290	0,88	-3,17
SEMAPA	11,980	0,67	33,11
SONAE SGPS	0,690	1,40	4,23
-	-	-	-
-	-	-	-
-	-	-	-

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	4,40
IBERSOL	3,83
GALP	3,45
EDP R	3,09
BCP	2,47
NOS	-0,87
NOVABASE	-1,07



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.793,97	1,95%	-2,13%	5.317,89	3.500,02
CAC40	5.792,79	1,57%	4,35%	5.834,36	3.632,06
ESTX 50 PR	3.706,62	1,93%	4,33%	3.742,53	2.302,84
XTRA DAX	14.012,82	1,64%	2,14%	14.169,49	8.255,65
S&P 500	3.896,12	2,23%	3,73%	3.950,43	2.191,86
IBEX 35	8.385,80	1,96%	3,87%	9.014,30	5.814,50
NIKKEI 225	29.663,50	2,41%	8,09%	30.714,52	16.358,19

