

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

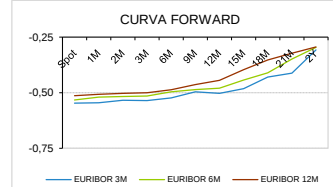
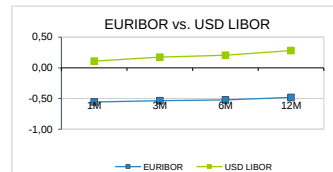
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

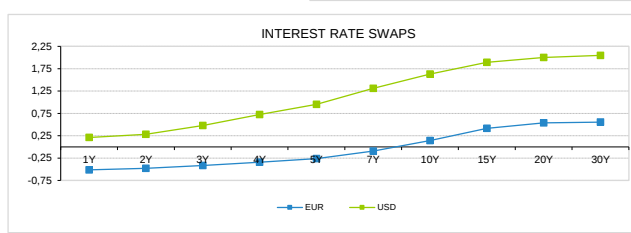
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5560	0	0	1M	0,1101	0	0	0,0491	-0,8022
3M	-0,5350	0	1	3M	0,1756	-1	-3	0,0851	-0,7464
6M	-0,5210	0	0	6M	0,2064	0	0	0,1124	-0,7058
12M	-0,4810	0	1	12M	0,2814	0	0	0,1651	-0,5912

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5135	0	0	-0,4450	-0,1200	0,2420
2Y	-0,4790	-1	2	-0,3685	-0,0260	0,3260
3Y	-0,4168	-1	4	-0,2890	0,0540	0,4000
4Y	-0,3420	-1	5	-0,2030	0,1410	0,4730
5Y	-0,2609	-1	5	-0,1100	0,2310	0,5440
7Y	-0,0920	-1	7	0,0550	0,3730	0,6450
10Y	0,1410	-1	7	0,2790	0,5470	0,7585
15Y	0,4150	-1	7	0,5145	0,6910	0,8125
20Y	0,5380	-1	8	0,6029	0,7125	0,7820
30Y	0,5540	0	7	0,5760	0,6355	0,6680

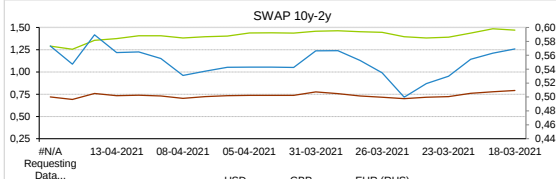
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,75
Austrália	0,10
Índia	3,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2105	0	-1	0,3460	1,4545	2,1655
2Y	0,2812	0	-1	0,6020	1,6620	2,2390
3Y	0,4798	-1	-3	0,8820	1,8260	2,2955
4Y	0,7254	-1	-5	1,1390	1,9450	2,3355
5Y	0,9509	-2	-8	1,3379	2,0340	2,3734
7Y	1,3098	-2	-11	1,6100	2,1415	2,4183
10Y	1,6293	-3	-12	1,8632	2,2586	2,4095
15Y	1,8930	-2	-13	2,0285	2,2930	2,4295
20Y	2,0000	-2	-13	2,0925	2,3112	2,3550
30Y	2,0482	-2	-12	2,1030	2,2409	2,2716

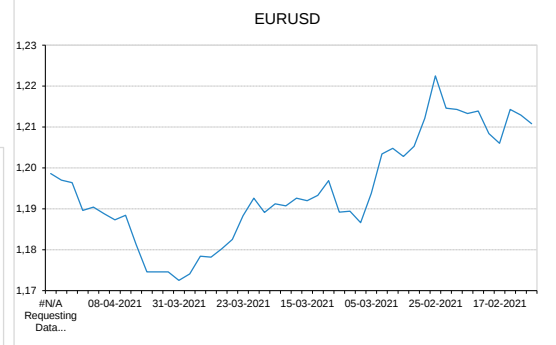
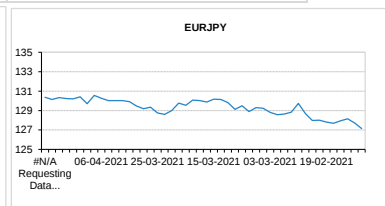
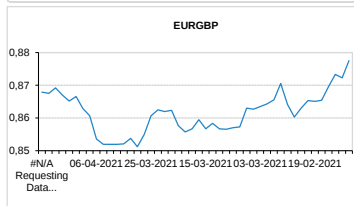


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,21	-1,35	4,47	OT 2Y	-0,535	0,00	1,70
JETFUEL	570,17	9,92	42,67	OT 5Y	-0,217	-0,01	-2,60
DIESEL	549,00	10,25	35,25	OT 10Y	0,480	0,00	13,90
COBRE	9.861,00	9,00	1.020,00	BUND 10Y	-0,728	-1,26	1,30
ZINCO	2.908,25	0,25	85,15	SCHATZ 2Y	-0,037	-0,46	-0,50
OURO	1.767,87	-0,83	55,85	T-NOTE 10Y	2,378	-0,75	-2,50
TRIGO	722,50	-6,50	106,75	T-NOTE 2Y	0,759	-0,19	2,60
LICENÇA C02	48,84	0,82	6,29	GILT 10Y	1,073	-0,46	-8,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2082	-0,39%	3,04%	1,2105	1,2128	1,2181
EUR/GBP	0,86863	0,05%	-1,90%	0,8701	0,8715	0,8747
EUR/JPY	131,62	0,44%	-1,30%	131,62	131,62	131,62
EUR/CHF	1,0981	0,39%	0,80%	1,0975	1,0969	1,0957
EUR/BRL	6,5226	-0,79%	1,34%	6,5886	6,6668	6,8655
EUR/PLN	4,5541	0,40%	1,71%	4,5605	4,5680	4,5877



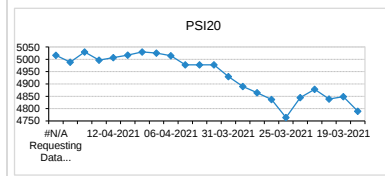
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2082	0,8686	131,62	1,0981	10,1673	7,4368	1,4788	1,55935	6,5226	9,9864
USD	0,8305	-	0,722	109,29	0,9120	8,4519	6,1765	1,2299	1,2942	5,4222	8,3042

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,500	-3,20	25,97
BCP	0,125	1,88	1,06
CORT. AMORIM	10,140	-0,59	-12,59
CTT	3,795	-1,17	61,49
EDP	4,622	-0,92	-10,36
EDP R	19,820	-2,27	-13,07
GALP	9,610	-0,48	9,78
IBERSOL	6,380	1,27	18,15
J MARTINS	15,190	-0,20	9,91
MOTA ENIGL	1,397	-1,20	2,42
NAVIGATOR	2,806	-1,89	12,33
NOVABASE	4,030	0,75	25,55
NOS	3,154	-0,25	10,36
PHAROL	0,103	-0,58	-17,63
REN	2,435	-0,20	2,96
SEMAPA	12,080	0,17	34,22
SONAE SGPS	0,780	-0,38	17,91

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	1,88
IBERSOL	1,27
NOVABASE	0,75
SEMAPA	0,17
CTT	-1,17
MOTA ENIGL	-1,20
NAVIGATOR	-1,89
EDP R	-2,27
ALTRI	-3,20



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.050,69	-0,64%	3,11%	5.317,89	3.820,68
CAC40	6.269,48	-0,53%	12,93%	6.352,36	4.194,58
ESTX 50 PR	3.974,74	-0,55%	11,88%	4.040,88	2.708,07
XTRA DAX	15.135,91	-0,12%	10,33%	15.501,84	10.160,89
S&P 500	4.187,36	-0,57%	11,49%	4.218,78	2.766,64
IBEX 35	8.815,00	-0,09%	9,18%	8.869,90	6.329,50
NIKKEI 225	28.812,63	-0,83%	4,99%	30.714,52	19.448,93

