

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

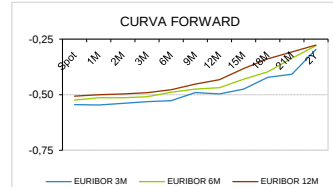
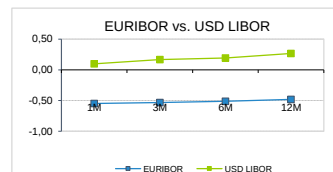
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

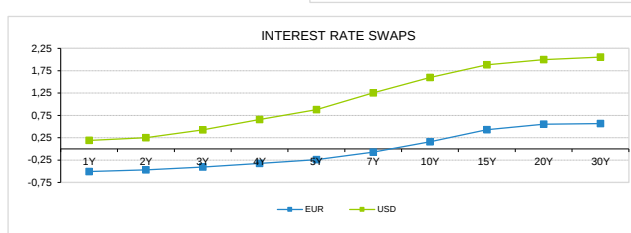
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5480	0	1	1M	0,0981	0	-1	0,0529	-0,7930
3M	-0,5330	0	1	3M	0,1675	1	-2	0,0809	-0,7490
6M	-0,5130	0	1	6M	0,1925	0	-2	0,1093	-0,7048
12M	-0,4810	0	2	12M	0,2670	0	-2	0,1646	-0,5904

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,5060	0	2	-0,4335	-0,0878
2Y	-0,4690	1	4	-0,3572	0,0050
3Y	-0,4050	1	6	-0,2670	0,0913
4Y	-0,3260	2	7	-0,1750	0,1750
5Y	-0,2408	3	8	-0,0880	0,2570
7Y	-0,0725	3	9	0,0810	0,4020
10Y	0,1583	3	10	0,2975	0,5650
15Y	0,4299	3	10	0,5304	0,7080
20Y	0,5520	3	10	0,6170	0,7967
30Y	0,5665	3	9	0,5971	0,6570

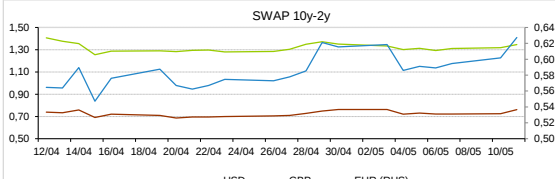
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,50
Austrália	0,10
Índia	3,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1895	0	-2	0,3130	1,3625	2,1357
2Y	0,2520	0	-4	0,5433	1,5750	2,1830
3Y	0,4252	1	-8	0,8116	1,7320	2,2490
4Y	0,6563	1	-10	1,0504	1,9025	2,3469
5Y	0,8785	2	-12	1,2480	2,0017	2,3853
7Y	1,2539	3	-11	1,5500	2,0940	2,3865
10Y	1,5983	3	-10	1,8160	2,2442	2,4145
15Y	1,8805	4	-9	2,0060	2,2890	2,3865
20Y	1,9965	4	-8	2,0760	2,3165	2,3665
30Y	2,0543	4	-7	2,1225	2,2614	2,2960

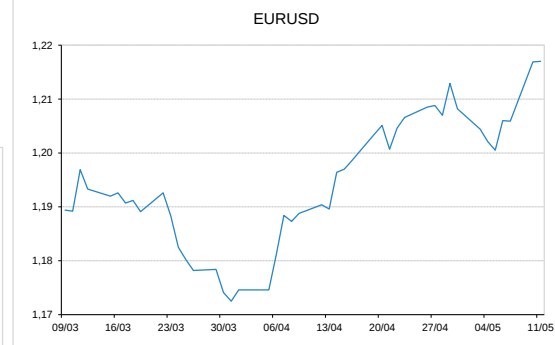
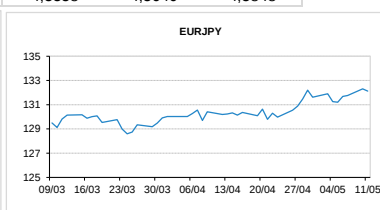


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,43	0,11	5,90	OT 2Y	-0,525	0,02	4,10
JETFUEL	577,84	1,15	52,93	OT 5Y	-0,215	0,03	3,90
DIESEL	557,84	1,15	47,43	OT 10Y	0,545	0,06	26,80
COBRE	10.395,50	-35,00	1.455,50	BUND 10Y	-0,689	5,52	13,00
ZINCO	2.977,00	-23,75	157,00	SCHATZ 2Y	-0,021	1,60	3,20
OURO	1.831,27	-6,39	87,39	T-NOTE 10Y	2,340	1,34	-7,00
TRIGO	738,50	8,00	98,00	T-NOTE 2Y	0,754	0,56	-1,10
LICENÇA C02	53,27	1,05	9,63	GILT 10Y	1,063	4,49	4,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,217	0,01%	2,23%	1,2192	1,2216	1,2266
EUR/GBP	0,86013	0,21%	0,59%	0,8615	0,8630	0,8661
EUR/JPY	132,12	0,14%	-1,45%	132,12	132,12	132,12
EUR/CHF	1,0977	-0,31%	0,13%	1,0970	1,0964	1,0951
EUR/BRL	6,3444	-0,04%	7,66%	6,4075	6,4846	6,6788
EUR/PLN	4,5492	0,26%	-0,33%	4,5558	4,5640	4,5848



FIXINGS CONTRA USD e EUR

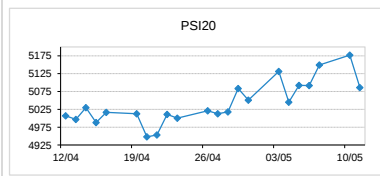
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2170	0,8601	132,12	1,0977	10,1117	7,4360	1,4710	1,55139	6,3444	10,0439
USD	0,8222	-	0,7069	108,485	0,9021	8,3101	6,1133	1,2096	1,2766	5,2408	8,2721

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,530	-0,91	26,55
BCP	0,142	2,01	15,10
CORT. AMORIM	10,380	0,00	-10,52
CTT	4,010	-6,09	70,64
EDP	4,391	-3,62	-14,84
EDP R	17,940	-3,81	-21,32
GALP	10,045	-1,81	14,75
IBERSOL	6,080	0,33	12,59
J MARTINS	15,395	-1,72	11,40
MOTA ENGIL	1,480	-1,14	8,50
NAVIGATOR	3,154	-0,57	26,26
NOVABASE	3,960	-2,46	23,36
NOS	2,934	-1,68	2,66
PHAROL	0,104	-2,43	-16,35
REN	2,310	-0,65	-2,33
SEMAPA	11,800	0,85	31,11
SONAE SGPS	0,834	-2,97	26,08

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	2,01
SEMAPA	0,85
IBERSOL	0,33

NOVABASE	-2,46
SONAE SGPS	-2,97
EDP	-3,62
EDP R	-3,81
CTT	-6,09



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.085,90	-1,76%	3,83%	5.317,89	3.820,68
CAC40	6.251,65	-2,10%	12,61%	6.395,60	4.194,58
ESTX 50 PR	3.938,32	-2,11%	10,86%	4.040,88	2.708,07
XTRA DAX	15.091,26	-2,01%	10,00%	15.501,84	10.160,89
S&P 500	4.146,40	-1,01%	10,39%	4.238,04	2.766,64
IBEX 35	8.969,20	-1,91%	11,09%	9.149,10	6.329,50
NIKKEI 225	28.608,59	-3,08%	4,24%	30.714,52	19.832,88

