

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

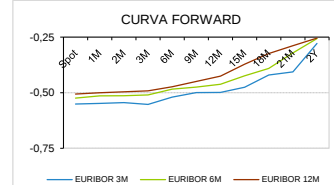
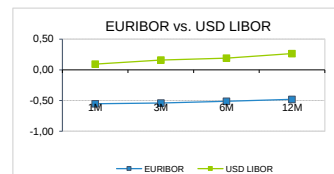
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

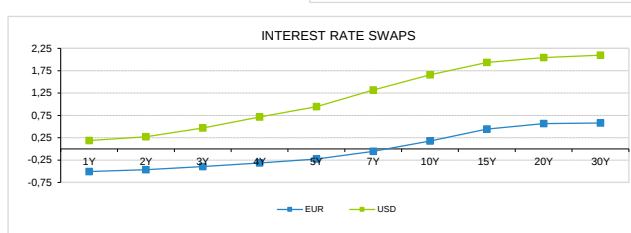
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5520	0	1	1M	0,0938	0	-2	0,0525	-0,7928
3M	-0,5390	-1	0	3M	0,1603	-1	-3	0,0813	-0,7534
6M	-0,5130	0	0	6M	0,1910	0	-2	0,1086	-0,7072
12M	-0,4800	0	1	12M	0,2651	0	-2	0,1660	-0,5910

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5060	0	2	-0,4250	-0,0690	0,2880
2Y	-0,4645	1	4	-0,3388	0,0260	0,3700
3Y	-0,3950	1	7	-0,2500	0,1140	0,4455
4Y	-0,3128	1	8	-0,1554	0,1980	0,5157
5Y	-0,2260	2	10	-0,0667	0,2792	0,5830
7Y	-0,0542	2	11	0,1020	0,4240	0,6842
10Y	0,1778	2	12	0,3180	0,5840	0,7890
15Y	0,4450	2	12	0,5475	0,7230	0,8404
20Y	0,5647	2	12	0,6312	0,7430	0,8100
30Y	0,5795	1	11	0,6140	0,6701	0,6994

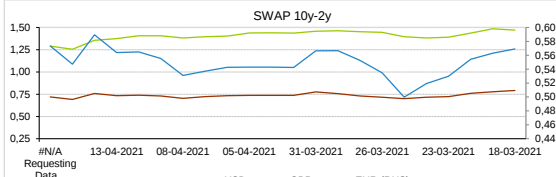
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,50
Austrália	0,10
Índia	3,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1878	0	-2	0,3511	1,4664	2,2096
2Y	0,2699	2	-2	0,5980	1,6785	2,2300
3Y	0,4670	4	-4	0,8465	1,8310	2,3135
4Y	0,7134	5	-5	1,0905	1,9560	2,3400
5Y	0,9434	6	-5	1,2965	2,0280	2,4433
7Y	1,3182	6	-5	1,5810	2,1490	2,4110
10Y	1,6578	6	-4	1,9033	2,3103	2,4190
15Y	1,9330	5	-4	2,0345	2,3010	2,4205
20Y	2,0441	5	-3	2,1055	2,3685	2,3880
30Y	2,0969	5	-3	2,1757	2,2634	2,3103

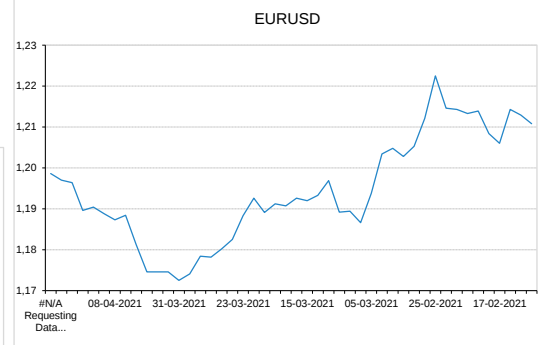
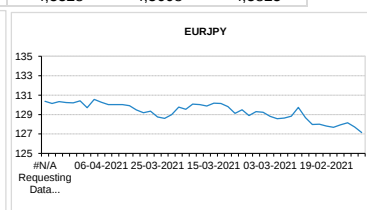
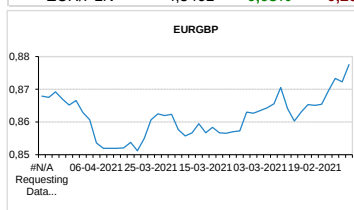


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	69,54	0,99	6,68	OT 2Y	-0,516	0,01	1,70
JETFUEL	584,65	6,81	59,74	OT 5Y	-0,187	0,03	-2,60
DIESEL	564,65	6,81	54,24	OT 10Y	0,578	0,04	13,90
COBRE	10.556,00	78,00	1.533,50	BUND 10Y	-0,653	3,30	1,30
ZINCO	2.993,50	16,50	173,50	SCHATZ 2Y	-0,009	1,38	-0,50
OURO	1.822,54	-12,74	89,49	T-NOTE 10Y	2,390	4,93	-2,50
TRIGO	739,00	-2,75	107,75	T-NOTE 2Y	0,765	0,93	2,60
LICENÇA C02	54,94	1,90	10,46	GILT 10Y	1,118	5,25	-8,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2118	-0,43%	1,80%	1,2140	1,2162	1,2213
EUR/GBP	0,85798	0,25%	0,84%	0,8594	0,8608	0,8640
EUR/JPY	131,82	0,23%	-1,23%	131,82	131,82	131,82
EUR/CHF	1,0977	0,08%	0,12%	1,0971	1,0965	1,0953
EUR/BRL	6,3458	-0,05%	7,62%	6,4096	6,4870	6,6880
EUR/PLN	4,5461	0,03%	-0,26%	4,5528	4,5608	4,5825



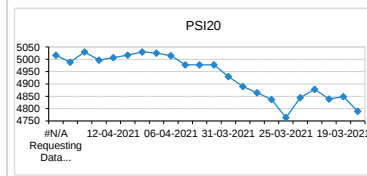
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2118	0,8580	131,82	1,0977	10,1609	7,4362	1,4611	1,56015	6,3458	10,0519
USD	0,8282	-	0,7094	109,375	0,9089	8,4107	6,1583	1,2097	1,2908	5,2370	8,3202

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,545	-0,08	26,84
BCP	0,149	5,29	21,19
CORT. AMORIM	10,400	0,19	-10,34
CTT	3,955	-1,13	68,30
EDP	4,312	-1,57	-16,37
EDP R	17,440	-2,84	-23,51
GALP	10,215	1,74	16,69
IBERSOL	6,140	0,99	13,70
J MARTINS	15,600	1,33	12,88
MOTA ENGIL	1,392	-5,75	2,05
NAVIGATOR	3,158	0,19	26,42
NOVABASE	3,920	-1,01	22,12
NOS	3,020	2,86	5,67
PHAROL	0,104	-0,38	-16,67
REN	2,310	0,22	-2,33
SEMAPA	11,900	1,02	32,22
SONAE SGPS	0,819	-1,62	23,81

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	5,29
NOS	2,86
GALP	1,74
J MARTINS	1,33
SEMAPA	1,02
CTT	-1,13
EDP	-1,57
SONAE SGPS	-1,62
EDP R	-2,84
MOTA ENGIL	-5,75



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.102,96	0,39%	4,18%	5.317,89	3.820,68
CAC40	6.279,35	0,19%	13,11%	6.395,60	4.194,58
ESTX 50 PR	3.947,43	0,03%	11,11%	4.040,88	2.708,07
XTRA DAX	15.150,22	0,20%	10,43%	15.501,84	10.160,89
S&P 500	4.097,39	-1,31%	9,09%	4.238,04	2.766,64
IBEX 35	9.018,30	0,35%	11,70%	9.149,10	6.329,50
NIKKEI 225	28.147,51	-1,61%	2,56%	30.714,52	19.832,88

