

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

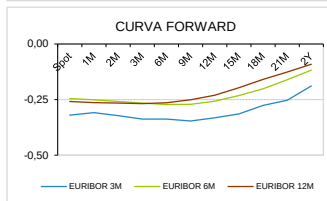
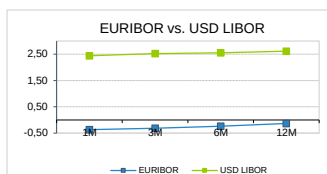
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

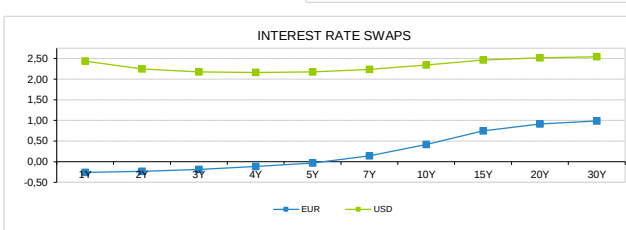
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3680	0	0	1M	2,4406	1	-4	0,7310	-0,7944
3M	-0,3130	0	0	3M	2,5196	-1	-8	0,8036	-0,7120
6M	-0,2400	0	-1	6M	2,5515	0	-8	0,9026	-0,6572
12M	-0,1330	-1	-2	12M	2,6143	-2	-14	1,0468	-0,5182

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2588	-1	-2	-0,2311	0,1030	0,5030
2Y	-0,2350	0	-4	-0,1609	0,2082	0,6030
3Y	-0,1860	0	-6	-0,0734	0,3065	0,7050
4Y	-0,1140	0	-8	0,0220	0,4060	0,7990
5Y	-0,0320	0	-9	0,1188	0,5055	0,8870
7Y	0,1440	0	-12	0,3139	0,6900	1,0310
10Y	0,4150	-1	-15	0,5822	0,9051	1,1780
15Y	0,7480	-1	-17	0,8764	1,1011	1,2800
20Y	0,9140	-1	-18	1,0120	1,1666	1,2820
30Y	0,9870	-1	-19	1,0598	1,1518	1,2178

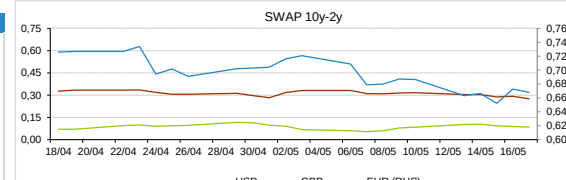
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,50
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4380	0	-17	2,0955	2,1080	2,3370
2Y	2,2470	-3	-25	2,0636	2,1873	2,3900
3Y	2,1760	-4	-26	2,0877	2,2435	2,4472
4Y	2,1630	-4	-24	2,1257	2,2924	2,4892
5Y	2,1770	-4	-23	2,1683	2,3391	2,5283
7Y	2,2370	-4	-22	2,2563	2,4253	2,5884
10Y	2,3420	-4	-20	2,3540	2,5133	2,6140
15Y	2,4640	-4	-19	2,4879	2,5822	2,6430
20Y	2,5180	-3	-19	2,5361	2,6048	2,6643
30Y	2,5430	-3	-19	2,5525	2,5730	2,6354

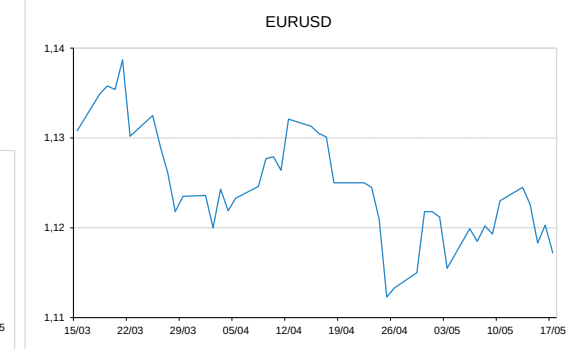
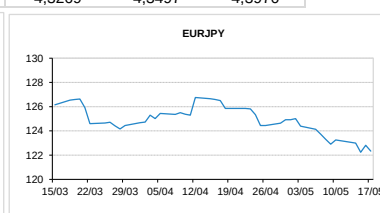
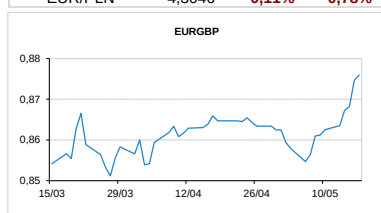


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72,35	-0,27	1,26	OT 2Y	-0,361	-0,01	-1,10
JETFUEL	704,75	9,50	35,25	OT 5Y	0,054	-0,01	-9,50
DIESEL	670,75	7,25	32,00	OT 10Y	1,049	-0,03	-16,30
COBRE	6.081,50	15,00	-395,00	BUND 10Y	-0,518	-0,79	-19,90
ZINCO	2.705,00	21,50	-120,00	SCHATZ 2Y	-0,021	0,23	-7,10
OURO	1.277,00	-9,01	3,73	T-NOTE 10Y	3,133	-0,32	-16,50
TRIGO	469,25	2,25	19,00	T-NOTE 2Y	2,595	-0,39	-16,70
LICENÇA C02	24,95	-0,62	-2,51	GILT 10Y	0,954	-3,46	-21,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1172	-0,28%	-1,14%	1,1258	1,1341	1,1505
EUR/GBP	0,87595	-0,15%	-1,14%	0,8786	0,8815	0,8877
EUR/JPY	122,34	0,38%	3,41%	122,34	122,34	122,34
EUR/CHF	1,1287	-0,01%	1,15%	1,1276	1,1265	1,1244
EUR/BRL	4,5683	-1,07%	-2,56%	4,6413	4,7095	4,8421
EUR/PLN	4,3046	-0,11%	-0,78%	4,3269	4,3497	4,3970



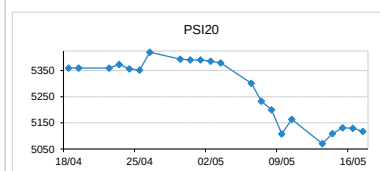
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1172	0,8760	122,34	1,1287	10,7629	7,4679	1,5032	1,62412	4,5683	9,8046
USD	0,8962	-	0,7853	109,975	1,0116	9,6356	6,6924	1,3463	1,4542	4,0769	8,7756

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,400	1,35	10,34
BCP	0,252	-0,86	9,98
CORT. AMORIM	10,460	0,77	16,22
CTT	2,180	-1,36	-26,00
EDP	3,256	2,07	6,79
EDP R	8,600	-0,12	10,61
GALP	14,205	0,53	2,97
IBERSOL	8,020	-0,25	1,52
J MARTINS	12,890	-3,59	24,66
MOTA ENGIL	2,106	-1,40	30,81
NAVIGATOR	3,522	0,40	-2,17
NOS	5,815	0,95	9,82
NOVABASE	2,450	-0,81	21,29
PHAROL	0,153	-1,03	-6,13
RAMADA	7,700	-0,26	2,67
REN	13,240	0,46	1,07
SEMAPA	0,869	0,93	2,36
SONAE CAP.	0,916	-1,61	13,02
SONAE SGPS	7,700	-0,26	2,67

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP	2,07
ALTRI	1,35
NOS	0,95
SEMAPA	0,93
CORT. AMORIM	0,77
PHAROL	-1,03
CTT	-1,36
MOTA ENGIL	-1,40
SONAE CAP.	-1,61
J MARTINS	-3,59



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.117,32	-0,23%	8,15%	5.801,45	4.551,84
CAC40	5.438,23	-0,18%	14,96%	5.657,44	4.555,99
ESTX 50 PR	3.425,43	-0,38%	14,13%	3.596,20	2.908,70
XTRA DAX	12.238,94	-0,58%	15,91%	13.204,31	10.279,20
S&P 500	2.877,89	0,06%	14,81%	2.954,13	2.346,58
IBEX 35	9.280,20	-0,26%	8,67%	10.221,00	8.286,20
NIKKEI 225	21.250,09	0,89%	6,17%	24.448,07	18.948,58

