

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

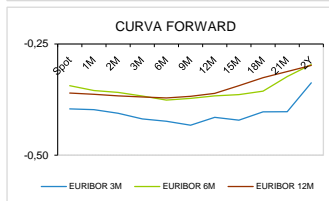
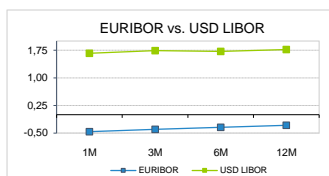
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

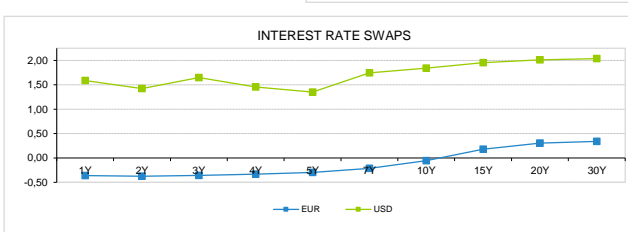
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4600	-1	-2	1M	1,6678	1	-5	0,7065	-0,7690
3M	-0,3960	0	-1	3M	1,7410	-1	-13	0,7605	-0,6918
6M	-0,3400	0	-2	6M	1,7170	-3	-18	0,8159	-0,6422
12M	-0,2880	0	-5	12M	1,7690	-4	-20	0,8713	-0,5096

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3600	1	-3	-0,3609	-0,2194	-0,0288
2Y	-0,3750	-1	-6	-0,3294	-0,1748	0,0343
3Y	-0,3590	-2	-8	-0,2924	-0,1258	0,0977
4Y	-0,3320	-2	-10	-0,2511	-0,0697	0,1605
5Y	-0,2970	-2	-12	-0,2065	-0,0105	0,2225
7Y	-0,2120	-2	-15	-0,1014	0,1091	0,3320
10Y	-0,0550	-3	-17	0,0680	0,2680	0,4573
15Y	0,1780	-3	-19	0,2870	0,4301	0,5508
20Y	0,3050	-3	-19	0,3887	0,4784	0,5513
30Y	0,3400	-3	-18	0,3987	0,4379	0,4654

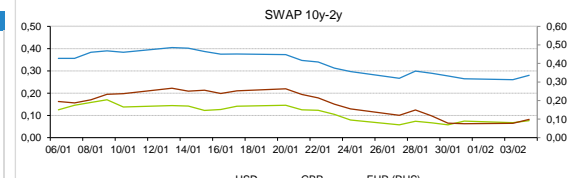
TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	4,50
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,5880	-2	-19	1,3482	1,3830	1,5280
2Y	1,4250	-1	-26	1,2560	1,4070	1,4865
3Y	1,6480	7	4	1,3559	1,3895	1,6080
4Y	1,4570	3	-19	1,3830	1,4880	1,6440
5Y	1,3510	-12	-34	1,4146	1,4655	1,7005
7Y	1,7440	9	7	1,4670	1,6172	1,6755
10Y	1,8400	9	9	1,5858	1,6810	1,8039
15Y	1,9530	9	9	1,6896	1,7729	1,7725
20Y	2,0120	11	12	1,6740	1,7315	1,7465
30Y	2,0370	10	11	1,6637	1,7140	1,7352

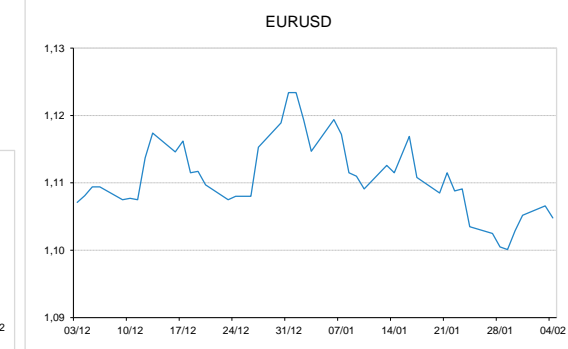
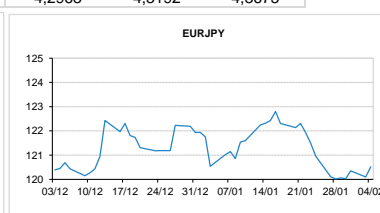


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	54,89	0,44	-12,87	OT 2Y	-0,413	0,02	12,40
JETFUEL	535,75	-0,33	-131,84	OT 5Y	-0,107	0,03	6,10
DIESEL	490,31	-11,69	-140,05	OT 10Y	0,309	0,04	-5,00
COBRE	5.561,00	-42,00	-604,50	BUND 10Y	-1,024	3,51	-15,30
ZINCO	2.154,00	-55,00	-160,00	SCHATZ 2Y	-0,021	1,60	-3,20
OURO	1.551,34	-24,28	-0,86	T-NOTE 10Y	2,493	6,78	-14,40
TRIGO	562,25	6,75	7,75	T-NOTE 2Y	1,904	5,71	-8,20
LICENÇA C02	23,37	0,16	-1,61	GILT 10Y	0,480	4,32	-18,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1048	-0,16%	-1,30%	1,1109	1,1169	1,1288
EUR/GBP	0,8488	-0,12%	0,39%	0,8514	0,8540	0,8591
EUR/JPY	120,52	-0,35%	0,41%	120,52	120,52	120,52
EUR/CHF	1,0706	-0,21%	1,25%	1,0699	1,0691	1,0674
EUR/BRL	4,6822	0,30%	-2,82%	4,7258	4,7699	4,8788
EUR/PLN	4,2748	0,61%	-0,95%	4,2963	4,3192	4,3675



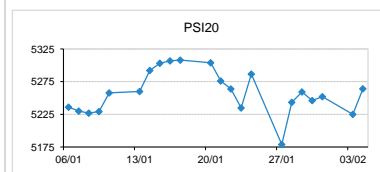
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1048	0,8488	120,52	1,0706	10,5932	7,4728	1,4652	1,63942	4,6822	10,1682
USD	0,9058	-	0,7677	109,325	0,9697	9,6019	6,7691	1,3280	1,4867	4,2427	9,2263

ACCIONISTA

TITULO	COTACAO	1D %	YTD %
ALTRI	5,670	0,80	-0,18
BCP	0,195	1,67	-3,80
CORT. AMORIM	10,680	-0,37	-5,49
CTT	2,950	1,37	-7,52
EDP	4,476	-0,78	15,84
EDP R	11,980	-0,33	14,10
GALP	13,685	2,59	-8,15
IBERSOL	8,560	0,00	7,00
J MARTINS	15,775	1,58	7,57
MOTA ENGIL	1,703	2,10	-8,93
NAVIGATOR	3,274	1,05	-5,06
NOS	4,616	-0,35	-3,83
NOVABASE	2,750	2,61	6,59
PHAROL	0,100	1,22	0,20
RAMADA	5,600	-1,41	-4,11
REN	12,600	1,12	-8,16
SEMAPA	0,766	-1,16	1,73
SONAE CAP.	0,848	2,17	-6,81
SONAE SGPS	5,600	-1,41	-4,11

MAIORES GANHOS/PERDAS	
Título	Variação %
NOVABASE	2,61
GALP	2,59
SONAE CAP.	2,17
MOTA ENGIL	2,10
BCP	1,67
CORT. AMORIM	-0,37
EDP	-0,78
SEMAPA	-1,16
RAMADA	-1,41
RAMADA	-1,41



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.264,14	0,75%	0,96%	5.429,32	4.699,20
CAC40	5.935,05	1,76%	-0,72%	6.109,81	4.946,14
ESTX 50 PR	3.732,28	1,94%	-0,34%	3.813,80	3.124,62
XTRA DAX	13.281,74	1,81%	0,25%	13.640,06	10.863,56
S&P 500	3.302,46	1,65%	2,22%	3.337,77	2.681,83
IBEX 35	9.562,90	1,68%	0,14%	9.709,90	8.409,20
NIKKEI 225	23.084,59	0,49%	-2,42%	24.115,95	20.110,76

