

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

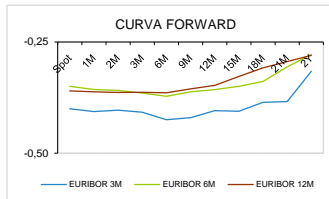
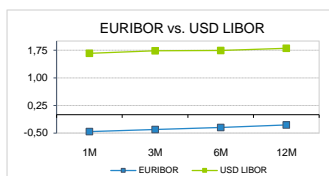
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

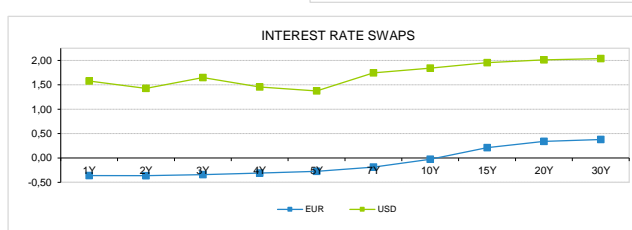
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4590	0	-2	1M	1,6663	0	-5	0,7064	-0,7714
3M	-0,4000	0	-2	3M	1,7374	0	-14	0,7640	-0,6902
6M	-0,3460	-1	-2	6M	1,7435	3	-15	0,8318	-0,6400
12M	-0,2780	1	-4	12M	1,8030	3	-16	0,8911	-0,5086

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3605	0	-3	-0,3495	-0,1926	0,0146
2Y	-0,3630	1	-5	-0,3138	-0,1420	0,0760
3Y	-0,3420	2	-7	-0,2722	-0,0900	0,1414
4Y	-0,3110	2	-8	-0,2268	-0,0325	0,2054
5Y	-0,2750	2	-9	-0,1791	0,0281	0,2680
7Y	-0,1870	3	-12	-0,0693	0,1505	0,3810
10Y	-0,0270	3	-15	0,1055	0,3150	0,5091
15Y	0,2110	3	-16	0,3306	0,4799	0,6043
20Y	0,3410	4	-15	0,4363	0,5308	0,6053
30Y	0,3780	4	-15	0,4481	0,4901	0,5193

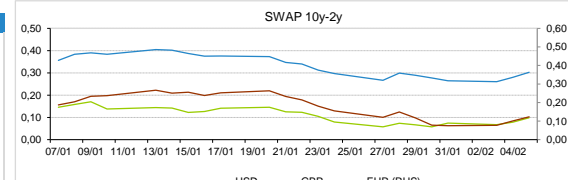
TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	4,50
Austrália	0,75
Índia	4,00



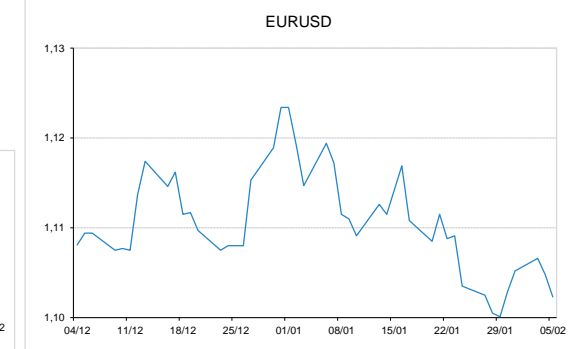
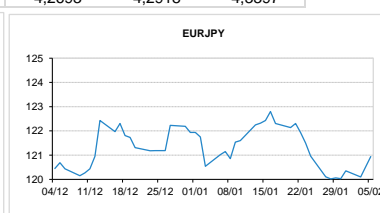
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,5790	-1	-20	1,3847	1,4050	1,5765
2Y	1,4260	0	-19	1,3540	1,4470	1,6190
3Y	1,6480	7	4	1,3887	1,4835	1,6560
4Y	1,4570	3	-19	1,4000	1,5310	1,6610
5Y	1,3740	2	-32	1,4280	1,5700	1,7468
7Y	1,7440	9	7	1,5070	1,6614	1,7530
10Y	1,8400	9	9	1,6273	1,6995	1,7925
15Y	1,9530	9	9	1,7353	1,7655	1,8460
20Y	2,0120	11	12	1,7875	1,8320	1,8785
30Y	2,0370	10	11	1,8030	1,8230	1,8450



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,00	2,04	-11,76	OT 2Y	-0,391	0,02	15,10
JETFUEL	535,75	0,00	-131,84	OT 5Y	-0,093	0,01	6,30
DIESEL	513,13	15,20	-117,23	OT 10Y	0,338	0,03	-3,10
COBRE	5.634,50	93,00	-511,50	BUND 10Y	-0,993	4,27	-11,40
ZINCO	2.172,25	18,25	-141,75	SCHATZ 2Y	-0,011	0,92	-2,00
OURO	1.558,40	7,66	6,20	T-NOTE 10Y	2,515	2,42	-13,70
TRIGO	557,75	0,50	3,25	T-NOTE 2Y	1,923	1,71	-8,00
LICENÇA C02	23,84	0,48	-1,14	GILT 10Y	0,528	6,25	-16,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1023	-0,23%	-1,53%	1,1083	1,1143	1,1262
EUR/GBP	0,84444	0,52%	0,91%	0,8471	0,8497	0,8548
EUR/JPY	120,94	-0,35%	0,07%	120,94	120,94	120,94
EUR/CHF	1,0703	0,00%	1,27%	1,0696	1,0688	1,0673
EUR/BRL	4,686	0,28%	-2,89%	4,7294	4,7727	4,8806
EUR/PLN	4,2483	0,63%	-0,33%	4,2693	4,2918	4,3397

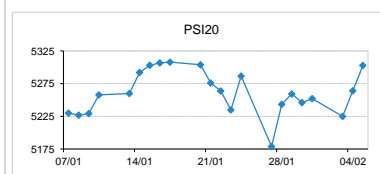

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1023	0,8444	120,94	1,0703	10,5437	7,4728	1,4632	1,63051	4,6860	10,1347
USD	0,9091	-	0,7703	109,765	0,9731	9,5796	6,7936	1,3295	1,4829	4,2576	9,2161

ACCIONISTA

TITULO	COTACAO	1D %	YTD %
ALTRI	5,745	1,32	1,14
BCP	0,199	1,90	-1,97
CORT. AMORIM	10,660	-0,19	-5,66
CTT	2,944	-0,20	-7,71
EDP	4,506	0,67	16,61
EDP R	11,980	0,00	14,10
GALP	13,935	1,83	-6,48
IBERSOL	8,520	-0,47	6,50
J MARTINS	15,880	0,67	8,29
MOTA ENGIL	1,710	0,41	-8,56
NAVIGATOR	3,312	1,16	-3,96
NOS	4,628	0,26	-3,58
NOVABASE	2,760	0,36	6,98
PHAROL	0,100	0,20	0,40
RAMADA	5,500	-1,79	-5,82
REN	12,680	0,63	-7,58
SEMAPA	0,758	-1,04	0,66
SONAE CAP.	0,851	0,29	-6,54
SONAE SGPS	5,500	-1,79	-5,82

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	1,90
GALP	1,83
ALTRI	1,32
NAVIGATOR	1,16
EDP	0,67
CTT	-0,20
IBERSOL	-0,47
SEMAPA	-1,04
RAMADA	-1,79
RAMADA	-1,79



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.302,88	0,74%	1,70%	5.429,32	4.699,20
CAC40	5.985,40	0,85%	0,12%	6.109,81	4.946,14
ESTX 50 PR	3.777,39	1,21%	0,86%	3.813,80	3.124,62
XTRA DAX	13.478,33	1,48%	1,73%	13.640,06	10.863,56
S&P 500	3.322,15	0,74%	2,83%	3.337,77	2.681,83
IBEX 35	9.711,20	1,55%	1,70%	9.721,90	8.409,20
NIKKEI 225	23.319,56	1,02%	-1,42%	24.115,95	20.110,76

