

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

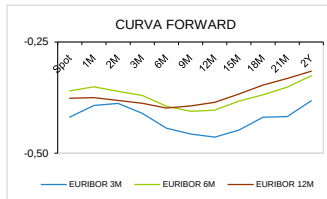
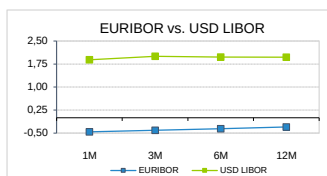
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

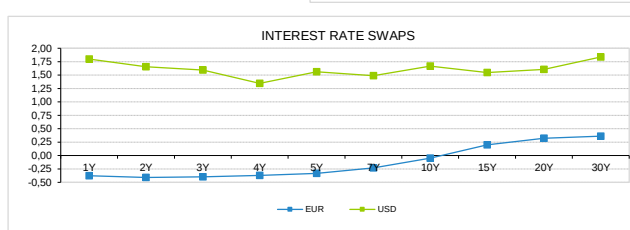
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4580	0	-1	1M	1,8891	0	-14	0,7141	-0,7998
3M	-0,4100	1	-2	3M	2,0021	0	-14	0,7850	-0,7776
6M	-0,3540	0	1	6M	1,9773	0	-9	0,8650	-0,7166
12M	-0,2990	0	1	12M	1,9741	0	-8	0,9601	-0,5972

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3760	1	2	-0,3863	-0,2235	0,0434
2Y	-0,4090	1	2	-0,3530	-0,1630	0,1180
3Y	-0,3970	1	12	-0,3090	-0,0935	0,1960
4Y	-0,3700	1	13	-0,2570	-0,0220	0,2680
5Y	-0,3330	1	3	-0,1963	0,0530	0,3365
7Y	-0,2310	0	13	-0,0620	0,1930	0,4545
10Y	-0,0490	0	1	0,1340	0,3595	0,5670
15Y	0,1980	-1	10	0,3596	0,5134	0,6470
20Y	0,3220	-1	9	0,4624	0,5623	0,6430
30Y	0,3610	-1	9	0,4804	0,5297	0,5643

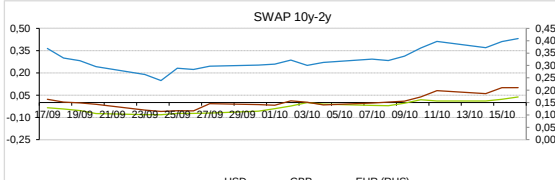
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	5,50
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7990	8	-6	1,4942	1,4850	1,6180
2Y	1,6560	10	1	1,4630	1,5070	1,6560
3Y	1,5930	10	3	1,4595	1,5305	1,7155
4Y	1,3450	-1	-3	1,4860	1,5840	1,7320
5Y	1,5620	11	5	1,5256	1,6220	1,7923
7Y	1,4880	13	3	1,5740	1,6770	1,8080
10Y	1,6660	10	6	1,6700	1,7555	1,8899
15Y	1,5480	-8	9	1,7670	1,8390	1,9050
20Y	1,6040	-7	9	1,8130	1,8849	1,9339
30Y	1,8370	8	5	1,8516	1,8700	1,9058

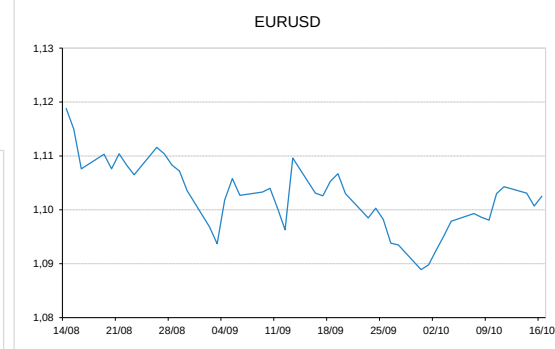
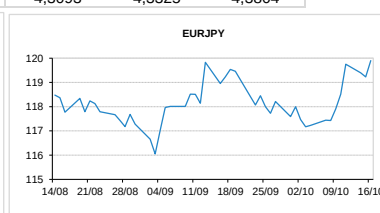


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	59,48	0,74	-8,20	OT 2Y	-0,575	0,01	-4,20
JETFUEL	623,76	5,44	9,01	OT 5Y	-0,212	0,02	-1,40
DIESEL	590,50	4,92	8,17	OT 10Y	0,206	0,03	-6,50
COBRE	5.775,50	-45,00	-201,50	BUND 10Y	-0,831	2,41	9,90
ZINCO	2.463,25	16,25	75,25	SCHATZ 2Y	-0,053	1,37	5,20
OURO	1.487,05	6,25	-16,19	T-NOTE 10Y	2,582	-1,83	-8,70
TRIGO	512,00	5,00	23,25	T-NOTE 2Y	2,032	-2,87	-11,70
LICENÇA C02	26,34	0,63	-0,70	GILT 10Y	0,696	0,00	0,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1025	0,16%	-0,05%	1,1100	1,1162	1,1286
EUR/GBP	0,8656	0,58%	2,25%	0,8687	0,8715	0,8774
EUR/JPY	119,9	-0,56%	-0,78%	119,90	119,90	119,90
EUR/CHF	1,1029	-0,18%	-1,01%	1,1017	1,1007	1,0990
EUR/BRL	4,6063	0,10%	-2,58%	4,6553	4,6968	4,8044
EUR/PLN	4,2844	0,15%	1,02%	4,3093	4,3325	4,3804



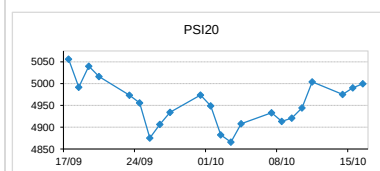
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1025	0,8656	119,90	1,1029	10,8368	7,4713	1,4612	1,6396	4,6063	10,1624
USD	0,9050	-	0,7813	108,825	0,9969	9,8045	6,7614	1,3205	1,4829	4,1707	9,1880

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,355	-0,65	-7,67
BCP	0,200	1,94	-12,85
CORT. AMORIM	9,710	0,73	7,89
CTT	2,266	2,53	-23,08
EDP	3,585	-0,06	17,58
EDP R	9,690	-1,22	24,63
GALP	13,550	-0,73	-1,78
IBERSOL	7,400	-2,37	-6,33
J MARTINS	15,085	0,40	45,89
MOTA ENGIL	1,967	2,45	22,17
NAVIGATOR	3,294	0,43	-8,50
NOS	5,160	-0,86	-2,55
NOVABASE	2,450	0,41	21,29
PHAROL	0,102	-0,39	-37,50
RAMADA	6,260	2,62	-16,53
REN	12,420	0,16	-5,19
SEMAPA	0,679	2,88	-20,02
SONAE CAP.	0,914	1,39	12,84
SONAE SGPS	6,260	2,62	-16,53

MAIORES GANHOS/PERDAS	
Título	Variação %
SEMAPA	2,88
RAMADA	2,62
RAMADA	2,62
CTT	2,53
MOTA ENGIL	2,45
ALTRI	-0,65
GALP	-0,73
NOS	-0,86
EDP R	-1,22
IBERSOL	-2,37



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.999,71	0,19%	5,67%	5.429,32	4.551,84
CAC40	5.696,90	-0,09%	20,42%	5.724,31	4.555,99
ESTX 50 PR	3.599,68	0,03%	19,93%	3.610,44	2.908,70
XTRA DAX	12.670,11	0,32%	19,99%	12.698,37	10.279,20
S&P 500	2.991,33	-0,14%	19,33%	3.027,98	2.346,58
IBEX 35	9.395,20	0,42%	10,02%	9.587,60	8.286,20
NIKKEI 225	22.472,92	1,20%	12,28%	22.959,41	18.948,58

