

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

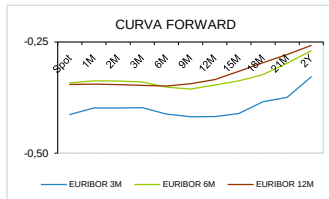
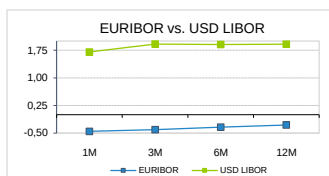
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

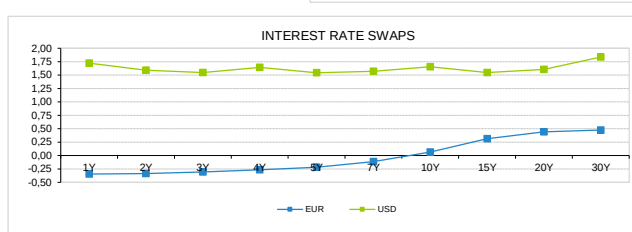
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4510	-1	1	1M	1,7028	-1	-12	0,7134	-0,7588
3M	-0,4040	0	1	3M	1,9173	1	-2	0,7870	-0,7126
6M	-0,3380	0	1	6M	1,9073	1	-3	0,8498	-0,6466
12M	-0,2800	0	1	12M	1,9149	1	-5	0,9459	-0,5198

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3456	0	2	-0,3364	-0,1489	0,0897
2Y	-0,3350	0	4	-0,2964	-0,0905	0,1580
3Y	-0,3070	1	4	-0,2473	-0,0303	0,2294
4Y	-0,2660	0	5	-0,1935	0,0342	0,2974
5Y	-0,2200	0	4	-0,1368	0,1014	0,3590
7Y	-0,1140	-1	4	-0,0123	0,2280	0,4660
10Y	0,0640	-1	3	0,1709	0,3901	0,5905
15Y	0,3130	-1	2	0,3948	0,5474	0,6755
20Y	0,4410	-1	2	0,4970	0,5945	0,6695
30Y	0,4750	-2	1	0,5061	0,5529	0,5835

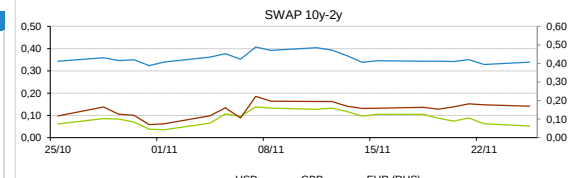
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	5,00
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7230	2	-2	1,4617	1,4820	1,6150
2Y	1,5900	2	-4	1,4685	1,5130	1,6515
3Y	1,5480	1	-4	1,4670	1,5500	1,6880
4Y	1,6430	6	11	1,4790	1,5760	1,7462
5Y	1,5430	1	-4	1,5050	1,6180	1,7835
7Y	1,5700	-9	-5	1,5675	1,6880	1,8360
10Y	1,6550	0	-5	1,6630	1,7660	1,8829
15Y	1,5480	-8	9	1,7550	1,8330	1,9005
20Y	1,6040	-7	9	1,8040	1,8600	1,9020
30Y	1,8360	0	-6	1,8165	1,8475	1,8665

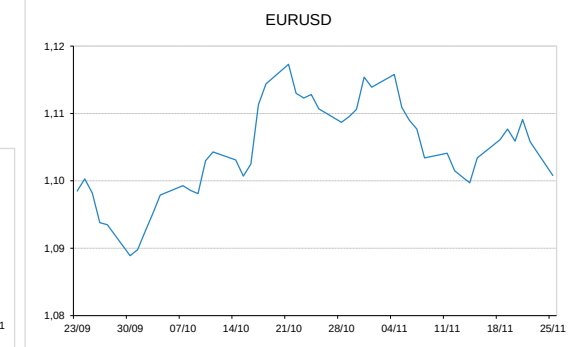
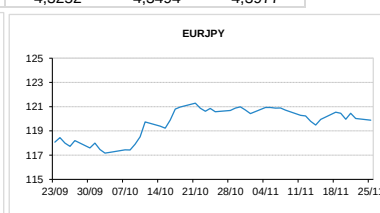


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,30	-0,09	1,57	OT 2Y	-0,480	0,00	6,30
JETFUEL	620,33	-0,17	-13,67	OT 5Y	-0,111	-0,02	9,10
DIESEL	586,25	-0,25	-15,85	OT 10Y	0,376	-0,02	19,30
COBRE	5.852,50	26,00	37,00	BUND 10Y	-0,797	1,38	5,40
ZINCO	2.329,25	14,25	-158,25	SCHATZ 2Y	0,005	0,69	5,10
OURO	1.457,21	-5,44	-45,54	T-NOTE 10Y	2,623	-0,77	3,00
TRIGO	530,75	12,00	7,25	T-NOTE 2Y	2,095	-1,15	6,10
LICENÇA C02	24,45	-0,13	-0,52	GILT 10Y	0,676	-0,80	5,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1008	-0,45%	-0,89%	1,1077	1,1139	1,1260
EUR/GBP	0,85515	0,54%	1,27%	0,8579	0,8606	0,8660
EUR/JPY	119,88	0,13%	0,59%	119,88	119,88	119,88
EUR/CHF	1,0970	0,21%	0,44%	1,0961	1,0952	1,0933
EUR/BRL	4,6431	-0,42%	-4,39%	4,6829	4,7240	4,8455
EUR/PLN	4,2986	-0,04%	-0,45%	4,3252	4,3494	4,3977



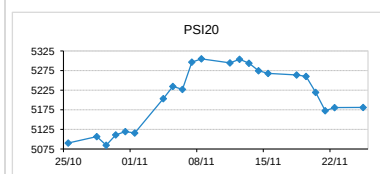
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1008	0,8552	119,88	1,0970	10,6219	7,4721	1,4654	1,62601	4,6431	10,1262
USD	0,9081	-	0,7748	108,925	0,9974	9,6404	6,7852	1,3311	1,4768	4,2121	9,1873

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,750	-0,35	-0,86
BCP	0,202	-0,64	-11,98
CORT. AMORIM	10,600	1,34	17,78
CTT	3,156	1,48	7,13
EDP	3,650	-0,03	19,38
EDP R	10,040	1,01	29,13
GALP	15,025	-1,22	8,92
IBERSOL	7,380	-0,27	-6,58
J MARTINS	14,700	0,38	42,17
MOTA ENGIL	2,044	0,29	26,96
NAVIGATOR	3,606	2,27	0,17
NOS	4,974	-0,62	-6,06
NOVABASE	2,840	2,53	47,75
PHAROL	0,110	-0,54	-32,35
RAMADA	6,180	2,66	-17,60
REN	13,940	0,87	6,41
SEMAPA	0,800	-1,11	-5,77
SONAE CAP.	0,917	0,16	13,21
SONAE SGPS	6,180	2,66	-17,60

MAIORES GANHOS/PERDAS	
Título	Variação %
RAMADA	2,66
RAMADA	2,66
NOVABASE	2,53
NAVIGATOR	2,27
CTT	1,48
PHAROL	-0,54
NOS	-0,62
BCP	-0,64
SEMAPA	-1,11
GALP	-1,22



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.181,71	0,01%	9,50%	5.429,32	4.551,84
CAC40	5.925,00	0,58%	25,29%	5.966,79	4.555,99
ESTX 50 PR	3.707,64	0,59%	23,57%	3.733,45	2.908,70
XTRA DAX	13.246,45	0,65%	25,48%	13.374,27	10.279,20
S&P 500	3.129,22	0,61%	24,83%	3.131,65	2.346,58
IBEX 35	9.322,90	0,74%	9,17%	9.587,60	8.286,20
NIKKEI 225	23.292,81	0,78%	16,38%	23.591,09	18.948,58

