

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

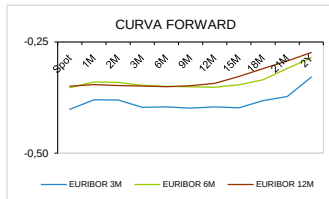
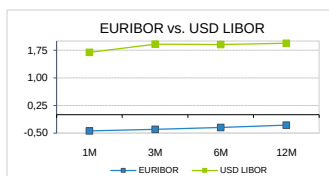
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

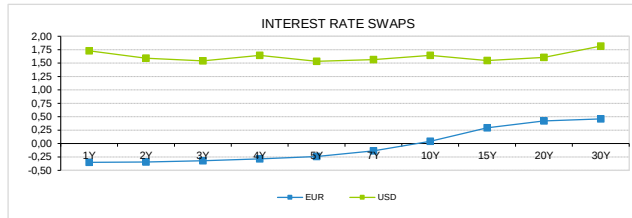
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4390	1	0	1M	1,6911	-1	-11	0,7134	-0,7592
3M	-0,3970	0	1	3M	1,9138	1	-1	0,7949	-0,7164
6M	-0,3470	-1	0	6M	1,9069	-1	-3	0,8469	-0,6590
12M	-0,2830	-1	0	12M	1,9398	0	-2	0,9341	-0,5264

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3510	0	1	-0,3442	-0,1657	0,0582
2Y	-0,3440	0	2	-0,3083	-0,1094	0,1288
3Y	-0,3210	-1	2	-0,2605	-0,0525	0,2005
4Y	-0,2860	-1	2	-0,2087	0,0102	0,2675
5Y	-0,2410	-1	2	-0,1540	0,0772	0,3310
7Y	-0,1360	-2	2	-0,0329	0,2037	0,4377
10Y	0,0400	-2	2	0,1476	0,3623	0,5612
15Y	0,2920	-2	2	0,3666	0,5154	0,6475
20Y	0,4210	-2	3	0,4710	0,5667	0,6464
30Y	0,4590	-2	3	0,4781	0,5228	0,5519

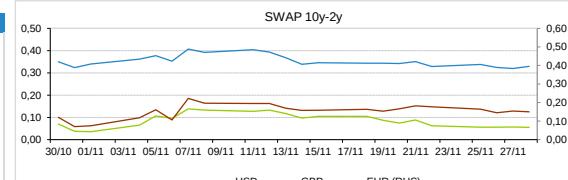
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	5,00
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7280	-2	-1	1,5066	1,5207	1,6511
2Y	1,5900	-2	-3	1,4993	1,5788	1,6884
3Y	1,5400	-3	-4	1,5091	1,6102	1,7215
4Y	1,6430	6	11	1,5385	1,6359	1,7705
5Y	1,5330	-2	-4	1,5626	1,6630	1,7997
7Y	1,5650	-2	-4	1,6144	1,7339	1,8510
10Y	1,6430	-2	-5	1,7098	1,8056	1,8967
15Y	1,5480	-8	9	1,7981	1,8714	1,9380
20Y	1,6040	-7	9	1,8462	1,8958	1,9381
30Y	1,8170	-2	-6	1,8565	1,8806	1,8978

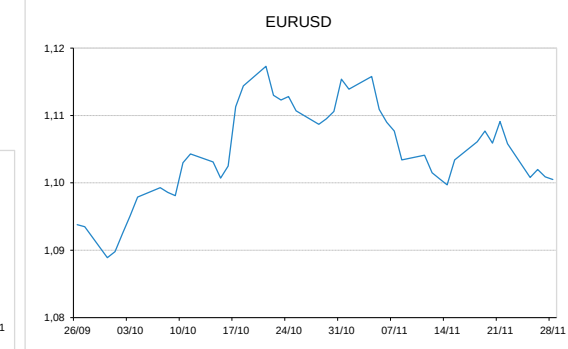
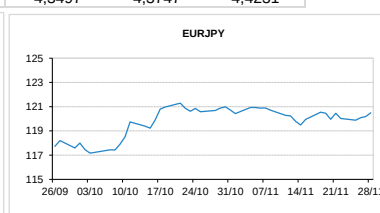
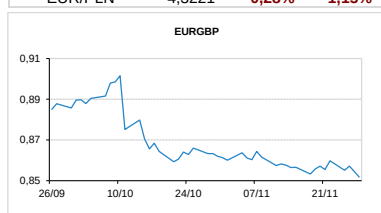


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,41	-0,65	2,16	OT 2Y	-0,540	-0,01	-1,80
JETFUEL	625,65	0,32	-3,56	OT 5Y	-0,103	0,01	6,20
DIESEL	591,35	0,35	-5,65	OT 10Y	0,399	0,02	17,00
COBRE	5.948,00	21,00	20,00	BUND 10Y	-0,813	0,48	-1,60
ZINCO	2.321,00	-0,75	-216,00	SCHATZ 2Y	0,002	0,23	1,60
OURO	1.455,44	-0,67	-37,68	T-NOTE 10Y	2,636	0,77	-1,20
TRIGO	526,75	-4,25	3,25	T-NOTE 2Y	2,028	-0,19	1,30
LICENÇA C02	25,03	-0,08	-0,09	GILT 10Y	0,593	-0,09	-1,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1005	-0,04%	-0,74%	1,1074	1,1137	1,1258
EUR/GBP	0,8518	0,32%	1,35%	0,8545	0,8573	0,8627
EUR/JPY	120,5	-0,27%	0,16%	120,50	120,50	120,50
EUR/CHF	1,0998	-0,01%	0,42%	1,0989	1,0979	1,0962
EUR/BRL	4,6777	0,15%	-5,28%	4,7234	4,7660	4,8889
EUR/PLN	4,3221	-0,28%	-1,15%	4,3497	4,3747	4,4231



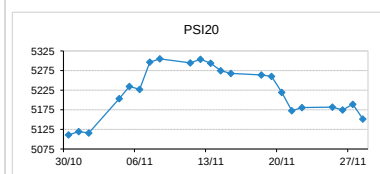
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1005	0,8518	120,50	1,0998	10,5311	7,4710	1,4629	1,6271	4,6777	10,0942
USD	0,9086	-	0,7751	109,535	0,9988	9,5685	6,7888	1,3289	1,4782	4,2508	9,1765

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,720	0,97	-1,38
BCP	0,200	-2,54	-12,94
CORT. AMORIM	10,800	0,56	20,00
CTT	3,072	-0,97	4,28
EDP	3,670	-0,62	20,37
EDP R	9,920	-0,70	27,59
GALP	14,830	-0,27	7,50
IBERSOL	7,380	-0,27	-6,58
J MARTINS	14,625	-1,02	41,44
MOTA ENGIL	1,916	-1,69	19,01
NAVIGATOR	3,558	0,45	-1,17
NOS	4,912	-1,25	-7,23
NOVABASE	2,830	0,35	47,23
PHAROL	0,106	-2,21	-34,80
RAMADA	6,060	-0,66	-19,20
REN	13,700	-0,29	4,58
SEMAPA	0,798	-0,99	-6,01
SONAE CAP.	0,917	-0,16	13,21
SONAE SGPS	6,060	-0,66	-19,20

MAIORES GANHOS/PERDAS	
Título	Variação %
ALTRI	0,97
CORT. AMORIM	0,56
NAVIGATOR	0,45
NOVABASE	0,35
J MARTINS	-1,02
NOS	-1,25
MOTA ENGIL	-1,69
PHAROL	-2,21
BCP	-2,54



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.151,35	-0,72%	8,87%	5.429,32	4.551,84
CAC40	5.912,72	-0,24%	24,99%	5.966,79	4.555,99
ESTX 50 PR	3.704,47	-0,23%	23,42%	3.733,45	2.908,70
XTRA DAX	13.245,58	-0,31%	25,44%	13.374,27	10.279,20
S&P 500	3.153,63	0,42%	25,80%	3.154,26	2.346,58
IBEX 35	9.355,30	-0,08%	9,55%	9.587,60	8.286,20
NIKKEI 225	23.409,14	-0,12%	16,96%	23.608,06	18.948,58

