

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

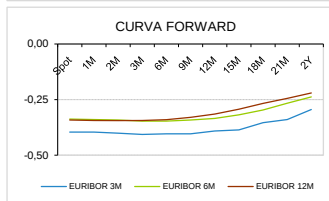
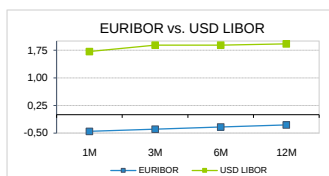
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

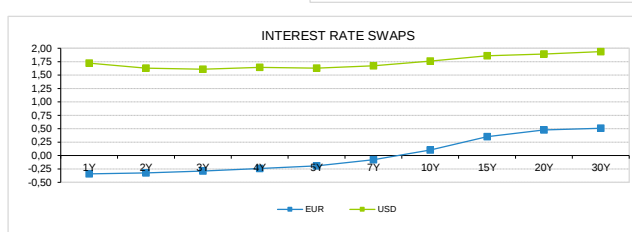
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4510	1	1	1M	1,7151	1	-4	0,7066	-0,8100
3M	-0,3920	0	0	3M	1,8905	1	-1	0,7821	-0,7176
6M	-0,3320	0	-1	6M	1,8868	0	-4	0,8604	-0,6366
12M	-0,2770	-1	-2	12M	1,9231	0	-5	0,9671	-0,5186

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3419	0	0	-0,3153	-0,1119	0,1310
2Y	-0,3250	0	2	-0,2680	-0,0544	0,2000
3Y	-0,2890	0	3	-0,2166	0,0080	0,2700
4Y	-0,2430	0	3	-0,1624	0,0730	0,3370
5Y	-0,1930	0	3	-0,1031	0,1410	0,3990
7Y	-0,0800	0	2	0,0235	0,2700	0,5162
10Y	0,1020	-1	0	0,2093	0,4313	0,6330
15Y	0,3500	-1	-2	0,4328	0,5881	0,7170
20Y	0,4760	-1	-2	0,5350	0,6335	0,7083
30Y	0,5080	-1	-3	0,5423	0,5909	0,6232

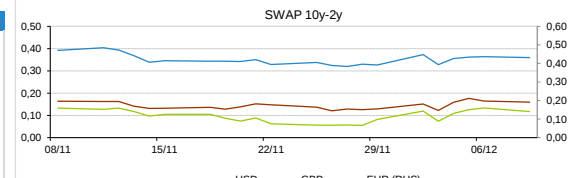
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suiza	-0,75
China	5,75
Brasil	5,00
Austrália	0,75
Índia	4,00



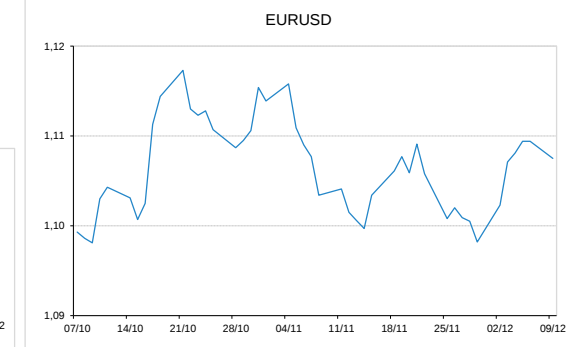
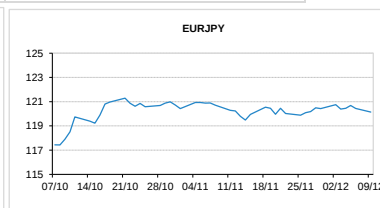
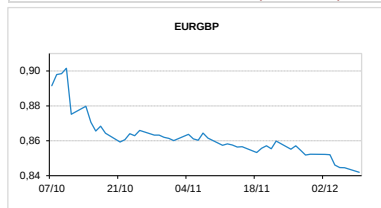
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7210	1	-5	1,5433	1,6231	1,7449
2Y	1,6300	2	-2	1,5526	1,6559	1,7777
3Y	1,6090	2	-1	1,5780	1,6818	1,8131
4Y	1,6430	6	11	1,6031	1,6990	1,8290
5Y	1,6290	3	1	1,6287	1,7495	1,8870
7Y	1,6720	3	1	1,6919	1,8181	1,9190
10Y	1,7590	3	1	1,7853	1,8750	1,9848
15Y	1,8610	2	31	1,8802	1,9576	2,0227
20Y	1,8930	29	29	1,9120	1,9801	2,0235
30Y	1,9370	2	1	1,9406	1,9655	1,9853



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,27	-0,12	2,65	OT 2Y	-0,550	-0,01	-0,90
JETFUEL	606,75	0,00	-12,70	OT 5Y	-0,117	-0,03	2,60
DIESEL	589,45	-2,74	5,76	OT 10Y	0,391	-0,03	8,70
COBRE	6.025,00	102,00	83,00	BUND 10Y	-0,888	-1,92	-6,70
ZINCO	2.245,50	4,00	-257,25	SCHATZ 2Y	0,002	-0,92	-1,60
OURO	1.461,38	-0,11	-0,43	T-NOTE 10Y	2,674	-1,23	-6,50
TRIGO	524,25	-0,25	10,00	T-NOTE 2Y	2,045	0,38	-3,90
LICENÇA C02	25,15	0,21	0,31	GILT 10Y	0,686	0,00	0,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1075	-0,17%	0,31%	1,1143	1,1207	1,1328
EUR/GBP	0,84195	0,31%	1,84%	0,8446	0,8474	0,8530
EUR/JPY	120,15	0,24%	0,12%	120,15	120,15	120,15
EUR/CHF	1,0936	0,16%	0,26%	1,0927	1,0919	1,0902
EUR/BRL	4,5707	0,15%	0,12%	4,6259	4,6686	4,7742
EUR/PLN	4,2841	-0,18%	-0,23%	4,3089	4,3336	4,3808

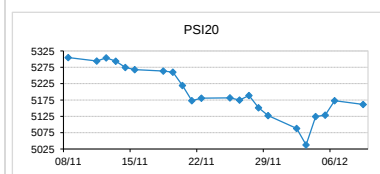

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1075	0,8420	120,15	1,0936	10,5428	7,4729	1,4647	1,62043	4,5707	10,1195
USD	0,9035	-	0,7602	108,595	0,9884	9,5315	6,7515	1,3227	1,4638	4,1495	9,1441

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,775	0,70	-0,43
BCP	0,194	-0,87	-15,69
CORT. AMORIM	11,100	-0,36	23,33
CTT	3,346	0,24	13,58
EDP	3,662	-0,49	20,10
EDP R	10,040	-0,40	29,13
GALP	14,510	-0,68	5,18
IBERSOL	7,700	0,79	-2,53
J MARTINS	14,755	-0,10	42,70
MOTA ENGIL	1,825	0,88	13,35
NAVIGATOR	3,608	-0,11	0,22
NOS	5,005	0,10	-5,48
NOVABASE	2,760	-1,08	43,59
PHAROL	0,104	0,78	-36,40
RAMADA	5,940	0,68	-20,80
REN	13,920	0,58	6,26
SEMAPA	0,780	-0,76	-8,13
SONAE CAP.	0,943	0,59	16,42
SONAE SGPS	5,940	0,68	-20,80

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	0,88
IBERSOL	0,79
PHAROL	0,78
ALTRI	0,70
RAMADA	0,68
EDP	-0,49
GALP	-0,68
SEMAPA	-0,76
BCP	-0,87
NOVABASE	-1,08



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.161,51	-0,22%	9,09%	5.429,32	4.551,84
CAC40	5.837,25	-0,59%	23,39%	5.966,79	4.555,99
ESTX 50 PR	3.672,42	-0,54%	22,36%	3.733,45	2.908,70
XTRA DAX	13.105,61	-0,46%	24,12%	13.374,27	10.279,20
S&P 500	3.145,04	-0,03%	25,46%	3.154,26	2.346,58
IBEX 35	9.357,20	-0,27%	9,57%	9.587,60	8.286,20
NIKKEI 225	23.430,70	0,33%	17,07%	23.608,06	18.948,58

