

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

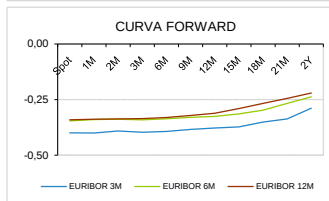
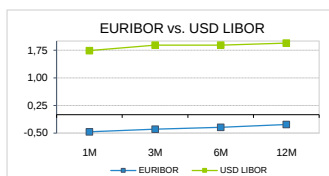
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

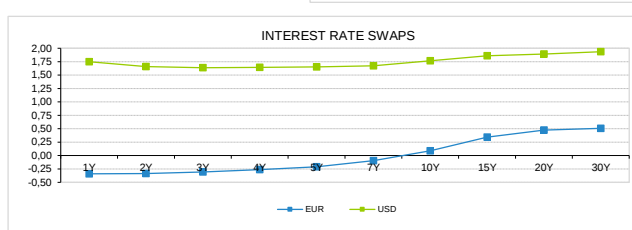
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4640	-1	-1	1M	1,7405	0	-2	0,6971	-0,8212
3M	-0,3950	0	0	3M	1,8874	0	-2	0,7794	-0,7206
6M	-0,3400	0	-1	6M	1,8883	1	-3	0,8596	-0,6506
12M	-0,2660	1	-1	12M	1,9433	1	-5	0,9638	-0,5218

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3410	0	0	-0,3126	-0,0908	0,1540
2Y	-0,3360	-1	0	-0,2639	-0,0361	0,2205
3Y	-0,3060	-1	-1	-0,2084	0,0207	0,2900
4Y	-0,2620	-2	-2	-0,1497	0,0933	0,3613
5Y	-0,2100	-2	-2	-0,0881	0,1602	0,4258
7Y	-0,0960	-2	-3	0,0392	0,2918	0,5340
10Y	0,0880	-3	-5	0,2285	0,4554	0,6600
15Y	0,3410	-3	-5	0,4538	0,6110	0,7471
20Y	0,4730	-2	-5	0,5605	0,6615	0,7390
30Y	0,5070	-2	-5	0,5680	0,6183	0,6511

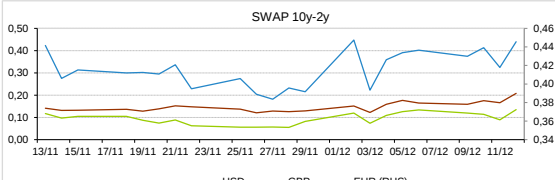
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	4,50
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7480	2	-3	1,5875	1,6640	1,7915
2Y	1,6570	2	-4	1,5910	1,7015	1,8210
3Y	1,6370	3	-5	1,6150	1,7340	1,8550
4Y	1,6430	6	11	1,6440	1,7610	1,8920
5Y	1,6520	3	-4	1,6750	1,7930	1,9492
7Y	1,6720	3	1	1,7330	1,8610	1,9820
10Y	1,7650	1	-6	1,8270	1,9380	2,0290
15Y	1,8610	2	31	1,9250	2,0050	2,0680
20Y	1,8930	29	29	1,9740	2,0290	2,0700
30Y	1,9350	1	-7	1,9870	2,0180	2,0370

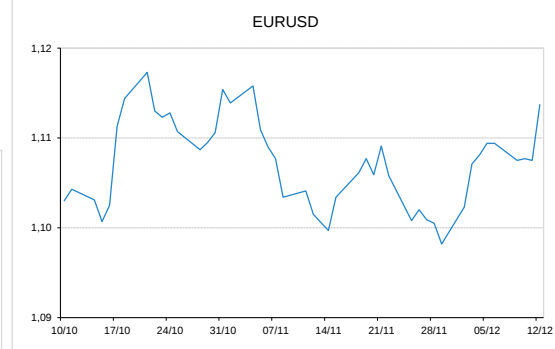
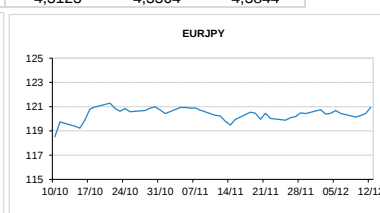


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,38	0,66	3,14	OT 2Y	-0,534	0,02	-4,50
JETFUEL	625,50	7,09	10,29	OT 5Y	-0,105	0,03	-0,20
DIESEL	592,25	8,04	14,00	OT 10Y	0,402	0,05	4,00
COBRE	6.144,50	56,00	277,50	BUND 10Y	-0,846	6,05	-2,90
ZINCO	2.220,00	-6,50	-299,00	SCHATZ 2Y	0,016	1,84	0,50
OURO	1.468,74	-1,73	14,66	T-NOTE 10Y	2,729	8,16	0,30
TRIGO	532,00	12,75	10,25	T-NOTE 2Y	2,093	5,73	3,80
LICENÇA C02	25,09	0,61	0,97	GILT 10Y	0,749	5,06	1,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1137	0,56%	1,11%	1,1207	1,1271	1,1395
EUR/GBP	0,8456	-0,37%	1,49%	0,8483	0,8511	0,8567
EUR/JPY	120,95	-0,42%	-0,59%	120,95	120,95	120,95
EUR/CHF	1,0959	-0,22%	-0,20%	1,0951	1,0943	1,0926
EUR/BRL	4,5578	0,68%	0,63%	4,6118	4,6558	4,7704
EUR/PLN	4,2870	-0,08%	-0,16%	4,3123	4,3364	4,3844



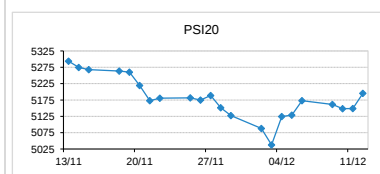
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1137	0,8456	120,95	1,0959	10,4518	7,4732	1,4654	1,61209	4,5578	10,1138
USD	0,8996	-	0,7623	109,27	0,9871	9,4016	6,7227	1,3190	1,4492	4,1036	9,1010

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,845	1,65	0,78
BCP	0,198	3,28	-13,59
CORT. AMORIM	11,320	0,35	25,78
CTT	3,276	-0,24	11,20
EDP	3,704	-0,24	21,48
EDP R	10,100	0,20	29,90
GALP	14,450	1,23	4,75
IBERSOL	7,800	2,90	-1,27
J MARTINS	14,825	0,41	43,38
MOTA ENGIL	1,836	1,38	14,04
NAVIGATOR	3,622	0,61	0,61
NOS	5,060	1,57	-4,44
NOVABASE	2,760	0,00	43,59
PHAROL	0,103	1,98	-37,01
RAMADA	5,960	0,34	-20,53
REN	14,040	0,72	7,18
SEMAPA	0,783	2,22	-7,77
SONAE CAP.	0,940	1,13	15,99
SONAE SGPS	5,960	0,34	-20,53

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	3,28
IBERSOL	2,90
SEMAPA	2,22
PHAROL	1,98
ALTRI	1,65
EDP	-0,24
CTT	-0,24



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.195,54	0,90%	9,81%	5.429,32	4.551,84
CAC40	5.884,26	0,40%	24,38%	5.966,79	4.555,99
ESTX 50 PR	3.706,35	0,51%	23,49%	3.733,45	2.908,70
XTRA DAX	13.221,64	0,57%	25,22%	13.374,27	10.279,20
S&P 500	3.160,85	0,61%	26,09%	3.176,28	2.346,58
IBEX 35	9.468,50	0,81%	10,87%	9.587,60	8.286,20
NIKKEI 225	23.424,81	0,14%	17,04%	23.608,06	18.948,58

