

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

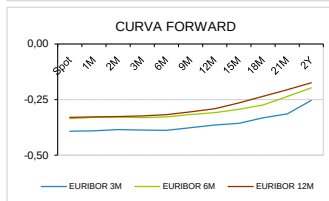
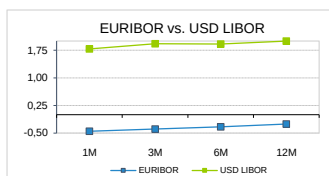
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

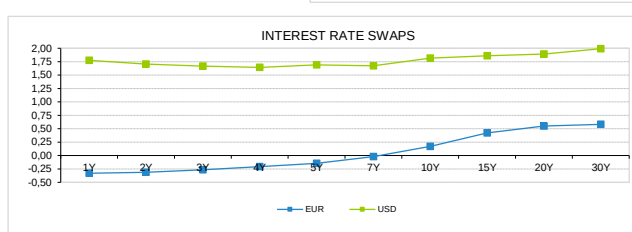
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4490	0	0	1M	1,7851	2	6	0,7025	-0,7828
3M	-0,3880	1	2	3M	1,9278	2	3	0,7889	-0,7048
6M	-0,3300	1	1	6M	1,9163	1	1	0,8588	-0,6284
12M	-0,2530	1	2	12M	1,9980	3	6	0,9551	-0,5064

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3304	0	2	-0,2915	-0,0607	0,1922
2Y	-0,3130	1	2	-0,2350	-0,0034	0,2586
3Y	-0,2660	2	4	-0,1752	0,0623	0,3240
4Y	-0,2070	3	6	-0,1182	0,1279	0,3858
5Y	-0,1460	4	7	-0,0563	0,1936	0,4530
7Y	-0,0210	5	8	0,0717	0,3210	0,5580
10Y	0,1690	6	9	0,2550	0,4805	0,6799
15Y	0,4200	6	9	0,4761	0,6318	0,7640
20Y	0,5500	6	9	0,5806	0,6796	0,7537
30Y	0,5810	6	8	0,5788	0,6281	0,6597

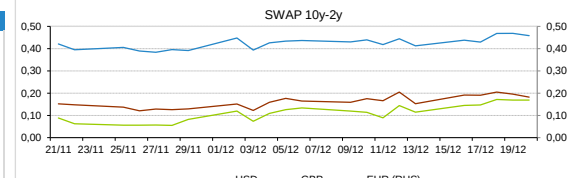
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	4,50
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7750	3	3	1,6157	1,7230	1,8720
2Y	1,7040	2	10	1,6429	1,7530	1,9150
3Y	1,6660	5	7	1,6715	1,7940	1,9488
4Y	1,6430	6	11	1,7083	1,8541	1,9790
5Y	1,6900	5	9	1,7220	1,8700	2,0327
7Y	1,6720	3	1	1,7960	1,9340	2,0570
10Y	1,8150	4	9	1,8900	2,0070	2,0980
15Y	1,8610	2	31	1,9840	2,0680	2,1320
20Y	1,8930	29	29	2,0310	2,0895	2,1520
30Y	1,9910	4	8	2,0573	2,0936	2,0965

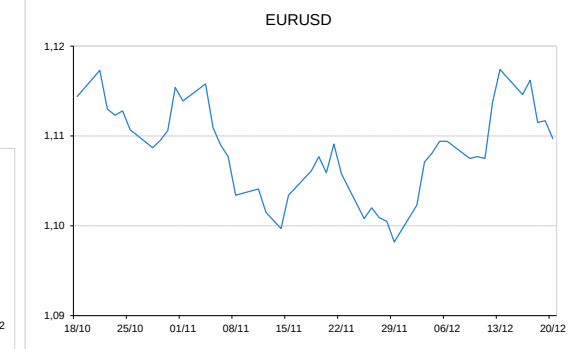
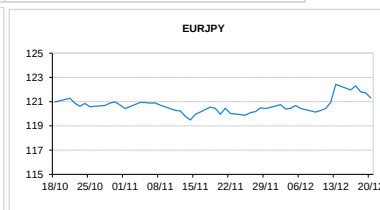
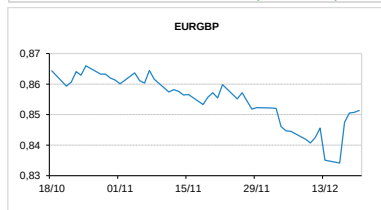


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,94	-0,60	4,47	OT 2Y	-0,547	0,00	-7,60
JETFUEL	651,35	-1,36	38,37	OT 5Y	-0,113	0,00	-3,20
DIESEL	619,41	0,73	40,66	OT 10Y	0,415	0,01	2,80
COBRE	6.218,00	40,50	340,00	BUND 10Y	-0,833	-2,00	10,30
ZINCO	2.333,50	25,50	-20,00	SCHATZ 2Y	0,011	-0,69	2,70
OURO	1.478,13	-1,76	6,64	T-NOTE 10Y	2,751	0,77	16,00
TRIGO	540,25	-5,00	21,50	T-NOTE 2Y	2,078	1,15	12,80
LICENÇA C02	26,67	-0,18	2,51	GILT 10Y	0,698	-3,82	5,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1097	-0,18%	0,34%	1,1166	1,1229	1,1353
EUR/GBP	0,85133	-0,07%	0,68%	0,8541	0,8569	0,8624
EUR/JPY	121,31	0,35%	-1,11%	121,31	121,31	121,31
EUR/CHF	1,0882	-0,08%	0,79%	1,0875	1,0867	1,0851
EUR/BRL	4,5247	-0,02%	2,73%	4,5813	4,6266	4,7452
EUR/PLN	4,2555	0,12%	0,95%	4,2813	4,3056	4,3532



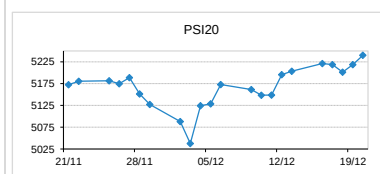
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1097	0,8513	121,31	1,0882	10,4236	7,4718	1,4577	1,6037	4,5247	9,9315
USD	0,9022	-	0,7663	109,435	0,9819	9,4087	6,7395	1,3169	1,4485	4,0818	8,9602

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,715	-1,55	-1,47
BCP	0,206	0,00	-10,41
CORT. AMORIM	11,400	0,00	27,64
CTT	3,182	-0,25	8,01
EDP	3,825	-0,29	25,45
EDP R	10,080	0,40	29,65
GALP	15,170	0,83	9,97
IBERSOL	8,120	2,78	2,78
J MARTINS	15,015	2,98	45,21
MOTA ENGIL	1,928	1,15	19,75
NAVIGATOR	3,532	-0,39	-1,89
NOS	4,888	0,49	-7,69
NOVABASE	2,560	0,39	33,18
PHAROL	0,100	-0,40	-38,60
RAMADA	5,840	0,34	-22,13
REN	13,600	-0,73	3,82
SEMAPA	0,767	-0,39	-9,66
SONAE CAP.	0,919	-0,81	13,46
SONAE SGPS	5,840	0,34	-22,13

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	2,98
IBERSOL	2,78
MOTA ENGIL	1,15
GALP	0,83
NOS	0,49
NAVIGATOR	-0,39
PHAROL	-0,40
REN	-0,73
SONAE CAP.	-0,81
ALTRI	-1,55



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.240,09	0,41%	10,75%	5.429,32	4.551,84
CAC40	6.021,53	0,82%	27,29%	6.024,17	4.555,99
ESTX 50 PR	3.776,56	1,00%	25,83%	3.778,47	2.908,70
XTRA DAX	13.318,90	0,81%	26,14%	13.425,85	10.279,20
S&P 500	3.222,29	0,53%	28,54%	3.225,65	2.346,58
IBEX 35	9.675,50	0,61%	13,30%	9.692,40	8.286,20
NIKKEI 225	23.816,63	-0,20%	19,00%	24.091,12	18.948,58

