

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

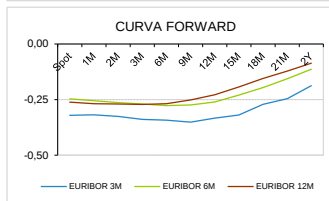
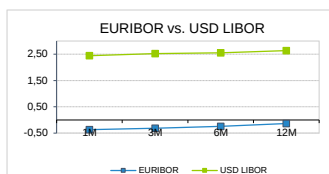
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

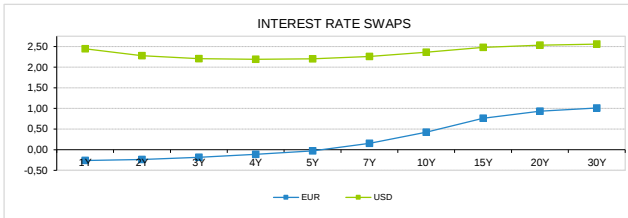
INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,3680	0	0	1M	2,4419	0	-5	0,7309
3M	-0,3140	0	0	3M	2,5219	0	-7	0,8038
6M	-0,2410	0	-1	6M	2,5538	0	-8	0,9065
12M	-0,1350	0	-2	12M	2,6354	2	-13	1,0439

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2615	0	-3	-0,2294	0,0865	0,5246
2Y	-0,2370	0	-4	-0,1576	0,2035	0,6290
3Y	-0,1850	0	-7	-0,0686	0,3115	0,7320
4Y	-0,1110	0	-9	0,0281	0,4186	0,8280
5Y	-0,0280	0	-11	0,1271	0,5226	0,9155
7Y	0,1530	1	-13	0,3281	0,7130	1,0585
10Y	0,4260	1	-16	0,6012	0,9263	1,2050
15Y	0,7640	2	-17	0,8925	1,1186	1,3060
20Y	0,9340	2	-18	1,0319	1,1882	1,3065
30Y	1,0110	2	-18	1,0801	1,1745	1,2405

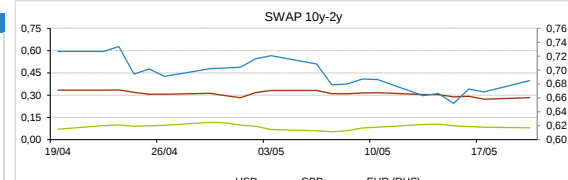
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,50
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4470	1	-16	2,0906	2,1383	2,3590
2Y	2,2800	1	-23	2,0355	2,1740	2,3630
3Y	2,2080	0	-24	2,0997	2,2260	2,4310
4Y	2,1910	0	-24	2,0890	2,2770	2,4880
5Y	2,2030	0	-24	2,1320	2,3240	2,5279
7Y	2,2600	0	-23	2,2210	2,4040	2,5620
10Y	2,3610	0	-23	2,3782	2,4950	2,6110
15Y	2,4810	-1	-22	2,4690	2,5580	2,6360
20Y	2,5350	-1	-21	2,5170	2,5760	2,6280
30Y	2,5590	-1	-21	2,5512	2,5670	2,6287

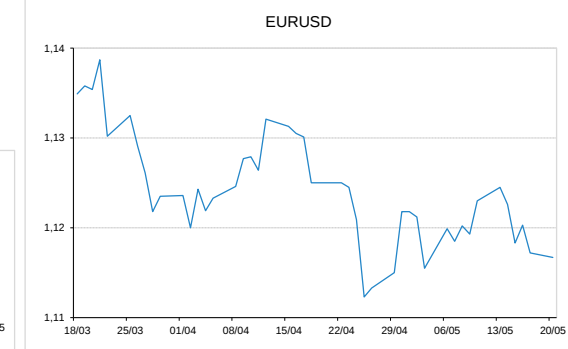
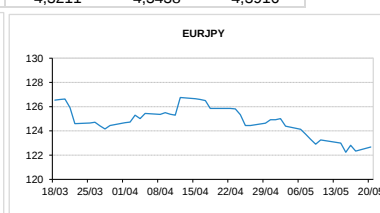


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72,49	0,28	1,06	OT 2Y	-0,363	0,00	-0,90
JETFUEL	690,25	-3,50	21,75	OT 5Y	0,061	0,01	-7,00
DIESEL	656,25	-2,75	17,50	OT 10Y	1,058	0,01	-11,60
COBRE	6.057,00	-44,00	-500,00	BUND 10Y	-0,501	1,65	-11,50
ZINCO	2.667,50	-37,50	-170,00	SCHATZ 2Y	-0,016	0,46	-5,70
OURO	1.277,40	1,48	1,66	T-NOTE 10Y	3,134	0,48	-13,50
TRIGO	479,75	14,75	31,50	T-NOTE 2Y	2,605	0,58	-14,20
LICENÇA C02	25,31	0,31	-1,58	GILT 10Y	0,974	1,36	-14,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1167	-0,04%	-0,74%	1,1253	1,1337	1,1501
EUR/GBP	0,8762	-0,03%	-1,31%	0,8789	0,8818	0,8880
EUR/JPY	122,67	-0,27%	2,60%	122,67	122,67	122,67
EUR/CHF	1,1265	0,14%	1,50%	1,1254	1,1243	1,1223
EUR/BRL	4,5957	-0,51%	-3,58%	4,6686	4,7390	4,8710
EUR/PLN	4,2988	0,17%	-0,34%	4,3211	4,3438	4,3916



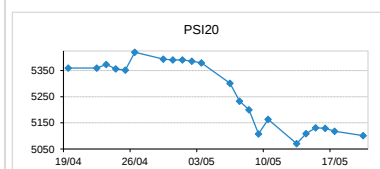
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1167	0,8762	122,67	1,1265	10,7878	7,4695	1,5007	1,61594	4,5957	9,8073
USD	0,8957	-	0,7851	109,97	1,0086	9,6597	6,6902	1,3430	1,4462	4,1077	8,7780

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,160	-3,75	6,21
BCP	0,250	-1,03	8,85
CORT. AMORIM	10,320	-1,34	14,67
CTT	2,212	1,47	-24,92
EDP	3,232	-0,74	6,00
EDP R	8,590	-0,12	10,48
GALP	14,285	0,56	3,55
IBERSOL	7,980	-0,50	1,01
J MARTINS	13,110	1,71	26,79
MOTA ENGIL	2,086	-0,95	29,57
NAVIGATOR	3,386	-3,86	-5,94
NOS	5,900	1,46	11,43
NOVABASE	2,390	-2,45	18,32
PHAROL	0,152	-0,78	-6,86
RAMADA	7,620	-1,04	1,60
REN	12,860	-2,87	-1,83
SEMAPA	0,885	1,84	4,24
SONAE CAP.	0,907	-0,93	11,98
SONAE SGPS	7,620	-1,04	1,60

MAIORES GANHOS/PERDAS	
Título	Variação %
SEMAPA	1,84
J MARTINS	1,71
CTT	1,47
NOS	1,46
GALP	0,56
CORT. AMORIM	-1,34
NOVABASE	-2,45
REN	-2,87
ALTRI	-3,75
NAVIGATOR	-3,86



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.101,39	-0,33%	7,82%	5.801,45	4.551,84
CAC40	5.350,72	-1,61%	13,11%	5.657,44	4.555,99
ESTX 50 PR	3.366,03	-1,74%	12,15%	3.596,20	2.908,70
XTRA DAX	12.029,40	-1,71%	13,93%	13.204,31	10.279,20
S&P 500	2.848,96	-0,35%	13,67%	2.954,13	2.346,58
IBEX 35	9.191,60	-0,95%	7,63%	10.221,00	8.286,20
NIKKEI 225	21.301,73	0,24%	6,43%	24.448,07	18.948,58

