

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

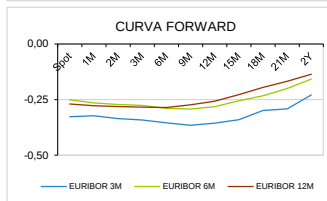
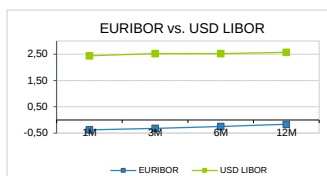
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

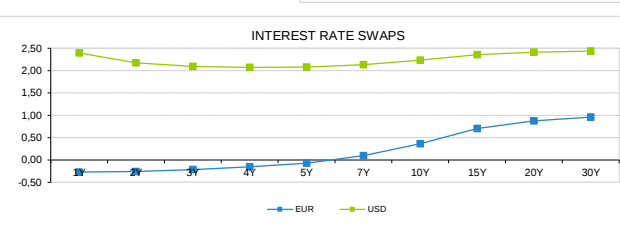
INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,3760	0	-1	1M	2,4385	1	-5	0,7268
3M	-0,3200	0	-1	3M	2,5218	0	-6	0,7940
6M	-0,2470	0	-2	6M	2,5244	-2	-9	0,8885
12M	-0,1630	-1	-5	12M	2,5708	-3	-14	1,0045
								-0,7976
								-0,7120
								-0,6608
								-0,5196

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2700	0	-4	-0,2587	0,0380	0,4182
2Y	-0,2580	0	-7	-0,1965	0,1041	0,5200
3Y	-0,2160	0	-8	-0,1188	0,2250	0,6219
4Y	-0,1510	0	-10	-0,0338	0,3151	0,7215
5Y	-0,0730	0	-11	0,0570	0,4172	0,8010
7Y	0,0980	-1	-13	0,2462	0,6061	0,9470
10Y	0,3650	-1	-14	0,5097	0,8242	1,1000
15Y	0,7030	-1	-15	0,8063	1,0269	1,2060
20Y	0,8750	-1	-15	0,9441	1,0969	1,2120
30Y	0,9590	-1	-14	0,9970	1,0870	1,1520

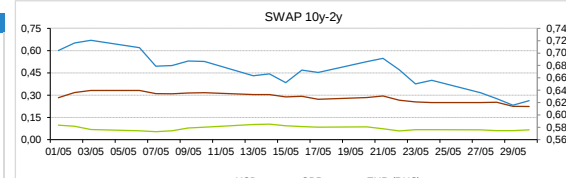
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,50
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3930	-1	-14	1,9346	1,9770	2,1950
2Y	2,1720	-2	-22	1,8982	2,0305	2,2265
3Y	2,0920	-2	-23	1,9140	2,0850	2,2670
4Y	2,0710	-3	-26	1,9560	2,1290	2,3100
5Y	2,0800	-3	-24	2,0020	2,1710	2,3716
7Y	2,1330	-3	-25	2,0850	2,2550	2,4090
10Y	2,2330	-3	-25	2,2015	2,3440	2,4823
15Y	2,3550	-3	-25	2,3331	2,4140	2,5135
20Y	2,4110	-3	-25	2,3838	2,4543	2,5066
30Y	2,4360	-3	-25	2,3780	2,4150	2,4345

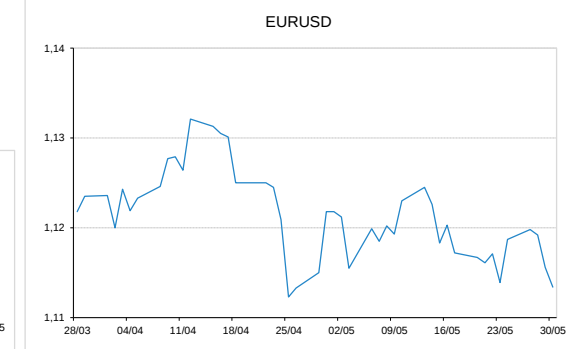
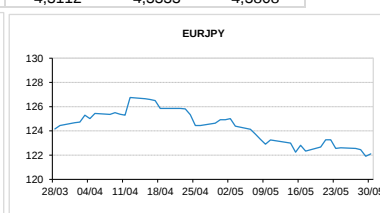


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,43	-2,02	-4,63	OT 2Y	-0,403	0,00	-5,40
JETFUEL	638,00	-15,66	-25,50	OT 5Y	-0,026	0,01	-10,70
DIESEL	608,50	-14,91	-26,25	OT 10Y	0,864	0,01	-25,10
COBRE	5.891,00	-77,00	-513,00	BUND 10Y	-0,586	-0,07	-19,50
ZINCO	2.645,00	-28,00	-184,50	SCHATZ 2Y	-0,028	0,00	-6,50
OURO	1.287,18	4,73	3,57	T-NOTE 10Y	3,023	0,95	-19,00
TRIGO	502,25	11,75	73,50	T-NOTE 2Y	2,507	0,58	-13,30
LICENÇA C02	25,32	-0,21	-0,97	GILT 10Y	0,895	-0,99	-29,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1134	-0,20%	-0,75%	1,1220	1,1302	1,1460
EUR/GBP	0,88178	0,05%	-2,19%	0,8845	0,8873	0,8934
EUR/JPY	122,1	-0,16%	2,32%	122,10	122,10	122,10
EUR/CHF	1,1222	-0,07%	1,83%	1,1211	1,1200	1,1178
EUR/BRL	4,4177	0,17%	-0,52%	4,4892	4,5560	4,6835
EUR/PLN	4,2891	0,14%	-0,04%	4,3112	4,3333	4,3808



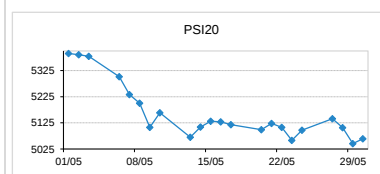
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1134	0,8818	122,10	1,1222	10,6188	7,4685	1,5046	1,612	4,4177	9,7631
USD	0,8988	-	0,7943	109,85	1,0085	9,5400	6,7120	1,3508	1,4489	3,9621	8,7610

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,845	-0,85	0,78
BCP	0,253	-0,04	10,33
CORT. AMORIM	10,160	-1,74	12,89
CTT	2,320	2,75	-21,25
EDP	3,270	-0,70	7,25
EDP R	8,760	-1,02	12,67
GALP	13,620	-0,80	-1,27
IBERSOL	8,160	0,74	3,29
J MARTINS	13,890	1,09	34,33
MOTA ENGIL	2,118	0,76	31,55
NAVIGATOR	3,216	0,12	-10,67
NOS	5,720	4,47	8,03
NOVABASE	2,290	1,78	13,37
PHAROL	0,144	-0,83	-12,01
RAMADA	7,580	-1,30	1,07
REN	12,520	-0,48	-4,43
SEMAPA	0,760	-3,18	-10,48
SONAE CAP.	0,889	0,51	9,69
SONAE SGPS	7,580	-1,30	1,07

MAIORES GANHOS/PERDAS	
Título	Variação %
NOS	4,47
CTT	2,75
NOVABASE	1,78
J MARTINS	1,09
MOTA ENGIL	0,76
EDP R	-1,02
RAMADA	-1,30
RAMADA	-1,30
CORT. AMORIM	-1,74
SEMAPA	-3,18



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.064,36	0,37%	7,04%	5.701,90	4.551,84
CAC40	5.248,91	0,51%	10,95%	5.601,38	4.555,99
ESTX 50 PR	3.318,15	0,62%	10,55%	3.540,64	2.908,70
XTRA DAX	11.902,08	0,54%	12,72%	13.170,05	10.279,20
S&P 500	2.784,93	0,09%	11,12%	2.954,13	2.346,58
IBEX 35	9.157,80	0,85%	7,24%	9.985,90	8.286,20
NIKKEI 225	20.942,53	-0,29%	4,64%	24.448,07	18.948,58

