

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

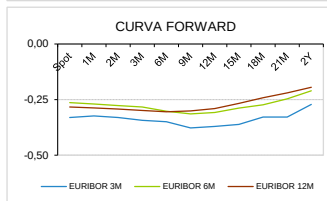
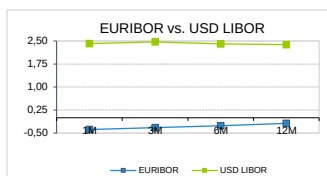
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

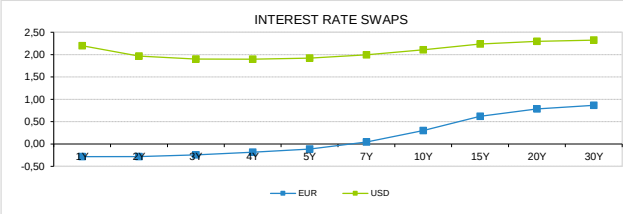
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3830	0	-2	1M	2,4185	0	-5	0,7259	-0,8008
3M	-0,3230	0	-2	3M	2,4716	0	-9	0,7958	-0,7130
6M	-0,2590	-1	-3	6M	2,4084	-2	-21	0,8710	-0,6612
12M	-0,1830	-1	-7	12M	2,3825	-2	-36	0,9881	-0,5170

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2830	1	-5	-0,2935	-0,0428	0,3097
2Y	-0,2820	0	-9	-0,2435	0,0423	0,4040
3Y	-0,2440	0	-12	-0,1756	0,1313	0,5045
4Y	-0,1850	0	-15	-0,0998	0,2226	0,5982
5Y	-0,1140	-1	-17	-0,0182	0,3189	0,6810
7Y	0,0460	-1	-20	0,1581	0,4944	0,8128
10Y	0,3020	-1	-24	0,4067	0,6926	0,9527
15Y	0,6190	-1	-26	0,6758	0,8762	1,0533
20Y	0,7840	-1	-27	0,8098	0,9483	1,0601
30Y	0,8650	-1	-27	0,8608	0,9414	1,0026

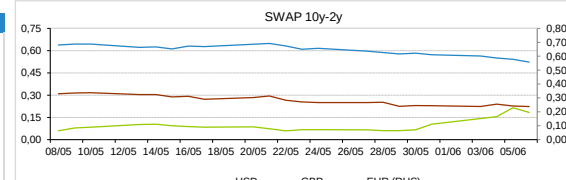
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,50
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,25
Índia	4,00



INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1970	-1	-36	1,6685	1,8305	2,1080
2Y	1,9670	1	-47	1,6630	1,9055	2,1570
3Y	1,8990	1	-47	1,7376	1,9705	2,2030
4Y	1,8970	1	-46	1,7830	2,0285	2,2500
5Y	1,9210	1	-45	1,8450	2,0830	2,3102
7Y	1,9950	2	-42	1,9580	2,1695	2,3435
10Y	2,1080	2	-40	2,0930	2,2891	2,3910
15Y	2,2370	2	-38	2,2424	2,3415	2,4290
20Y	2,2950	2	-38	2,2795	2,3892	2,4280
30Y	2,3230	2	-37	2,3256	2,3500	2,3690

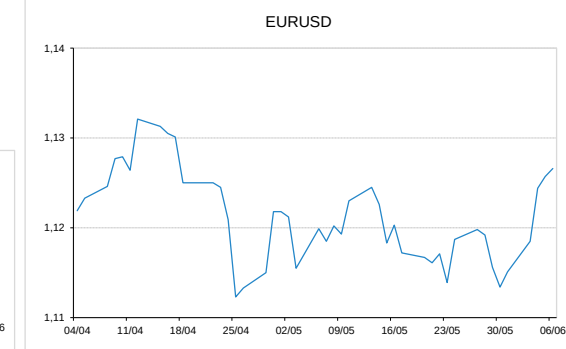
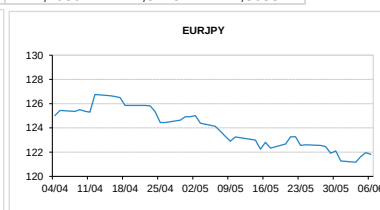
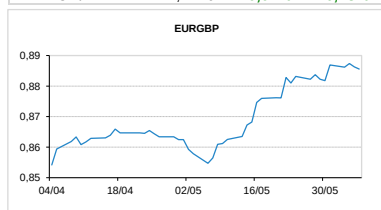


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	60,38	-0,25	-9,99	OT 2Y	-0,372	0,02	-5,60
JETFUEL	580,47	-16,58	-96,06	OT 5Y	-0,082	0,01	-15,00
DIESEL	547,22	-17,29	-102,31	OT 10Y	0,674	0,00	-41,90
COBRE	5.790,00	-72,00	-429,00	BUND 10Y	-0,825	-1,87	-22,10
ZINCO	2.555,00	-24,50	-254,00	SCHATZ 2Y	-0,039	1,60	-7,10
OURO	1.338,32	9,51	56,55	T-NOTE 10Y	2,859	-1,72	-29,30
TRIGO	510,25	19,50	73,00	T-NOTE 2Y	2,145	0,57	-42,10
LICENÇA C02	23,99	-0,26	-1,34	GILT 10Y	0,828	-3,59	-34,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1266	0,08%	0,60%	1,1349	1,1425	1,1568
EUR/GBP	0,88558	0,08%	-3,49%	0,8884	0,8912	0,8971
EUR/JPY	121,82	0,11%	1,90%	121,82	121,82	121,82
EUR/CHF	1,1167	-0,02%	2,02%	1,1156	1,1144	1,1122
EUR/BRL	4,3731	-0,42%	1,63%	4,4408	4,5042	4,6290
EUR/PLN	4,2746	0,07%	0,23%	4,2959	4,3178	4,3653



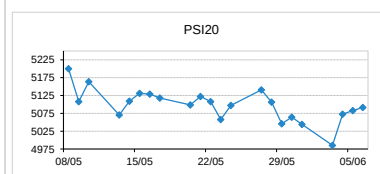
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1266	0,8856	121,82	1,1167	10,6212	7,4682	1,5102	1,61717	4,3731	9,8255
USD	0,8865	-	0,7867	108,195	0,9894	9,4180	6,6201	1,3386	1,4326	3,8830	8,7082

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,910	-0,92	1,90
BCP	0,251	-0,63	9,54
CORT. AMORIM	9,920	-0,50	10,22
CTT	2,278	-0,18	-22,67
EDP	3,415	2,12	12,00
EDP R	9,050	0,00	16,40
GALP	13,335	-0,34	-3,33
IBERSOL	8,100	1,76	2,53
J MARTINS	14,330	0,81	38,59
MOTA ENGIL	1,899	-1,86	17,95
NAVIGATOR	3,206	0,63	-10,94
NOS	5,685	0,18	7,37
NOVABASE	2,190	0,00	8,42
PHAROL	0,145	0,42	-11,15
RAMADA	7,480	0,00	-0,27
REN	12,140	-1,78	-7,33
SEMAPA	0,770	1,32	-9,31
SONAE CAP.	0,895	-1,05	10,43
SONAE SGPS	7,480	0,00	-0,27

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP	2,12
IBERSOL	1,76
SEMAPA	1,32
J MARTINS	0,81
NAVIGATOR	0,63
BCP	-0,63
ALTRI	-0,92
SONAE CAP.	-1,05
REN	-1,78
MOTA ENGIL	-1,86



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.091,55	0,17%	7,61%	5.701,90	4.551,84
CAC40	5.278,43	-0,26%	11,58%	5.601,38	4.555,99
ESTX 50 PR	3.338,41	-0,05%	11,23%	3.540,64	2.908,70
XTRA DAX	11.953,14	-0,23%	13,20%	13.170,05	10.279,20
S&P 500	2.828,45	0,13%	12,88%	2.954,13	2.346,58
IBEX 35	9.169,20	0,20%	7,37%	9.985,90	8.286,20
NIKKEI 225	20.774,04	-0,01%	3,79%	24.448,07	18.948,58

