

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

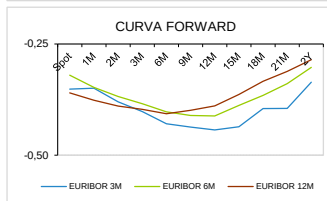
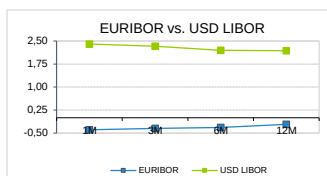
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

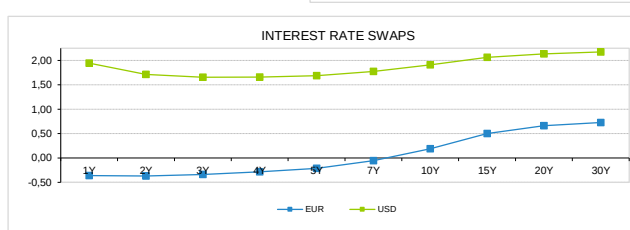
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3910	0	-2	1M	2,4024	0	-3	0,7221	-0,8202
3M	-0,3440	0	-3	3M	2,3299	2	-20	0,7694	-0,7272
6M	-0,3130	0	-7	6M	2,1998	2	-35	0,8558	-0,6884
12M	-0,2130	0	-7	12M	2,1833	4	-44	0,9503	-0,5854

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3610	0	-10	-0,3906	-0,1247	0,2414
2Y	-0,3700	0	-12	-0,3386	-0,0335	0,3345
3Y	-0,3400	0	-14	-0,2660	0,0580	0,4292
4Y	-0,2830	0	-15	-0,1866	0,1501	0,5179
5Y	-0,2140	-1	-16	-0,1018	0,2432	0,5931
7Y	-0,0570	-1	-19	0,0750	0,4123	0,7264
10Y	0,1890	-1	-22	0,3185	0,6068	0,8639
15Y	0,5000	-1	-25	0,5878	0,7872	0,9632
20Y	0,6600	-1	-27	0,7189	0,8535	0,9633
30Y	0,7270	-1	-28	0,7539	0,8296	0,8844

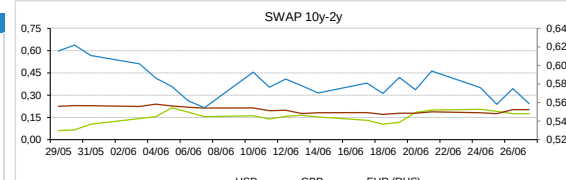
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,50
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,25
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9430	-2	-46	1,5690	1,7020	1,9655
2Y	1,7140	-3	-48	1,5625	1,7685	2,0190
3Y	1,6550	-3	-46	1,6070	1,8558	2,0730
4Y	1,6580	-4	-44	1,6665	1,8940	2,1240
5Y	1,6870	-4	-42	1,7245	1,9495	2,1848
7Y	1,7750	-4	-39	1,8335	2,0415	2,2235
10Y	1,9090	-4	-36	1,9735	2,1651	2,2795
15Y	2,0620	-3	-32	2,1080	2,2461	2,3422
20Y	2,1330	-3	-31	2,1640	2,2745	2,3140
30Y	2,1740	-2	-29	2,1920	2,2460	2,2850

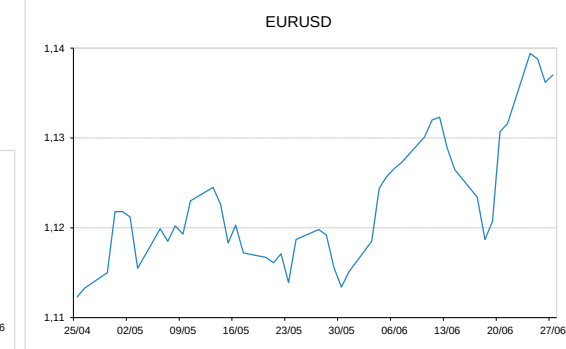
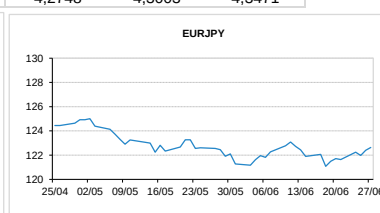


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,21	-0,28	-2,56	OT 2Y	-0,419	0,00	-1,90
JETFUEL	636,75	-5,25	-3,16	OT 5Y	-0,153	0,00	-14,90
DIESEL	598,50	-5,25	-11,66	OT 10Y	0,482	0,01	-43,80
COBRE	5.997,00	-54,00	33,00	BUND 10Y	-0,908	-1,10	-17,30
ZINCO	2.561,00	-50,50	-44,00	SCHATZ 2Y	-0,119	-0,23	-8,90
OURO	1.406,27	-6,77	121,11	T-NOTE 10Y	2,796	-1,87	-20,70
TRIGO	542,75	-3,75	46,00	T-NOTE 2Y	2,107	-2,11	-29,30
LICENÇA C02	27,08	-0,31	1,49	GILT 10Y	0,819	0,63	-10,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,137	0,07%	1,54%	1,1452	1,1532	1,1669
EUR/GBP	0,89428	0,20%	-1,35%	0,8971	0,9004	0,9066
EUR/JPY	122,64	-0,20%	-0,07%	122,64	122,64	122,64
EUR/CHF	1,1105	0,17%	1,19%	1,1094	1,1082	1,1059
EUR/BRL	4,3903	-0,41%	3,02%	4,4598	4,5264	4,6537
EUR/PLN	4,2533	0,18%	0,84%	4,2748	4,3003	4,3471



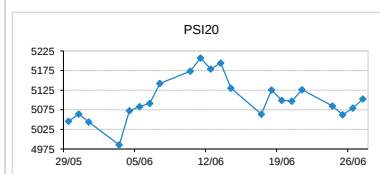
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1370	0,8943	122,64	1,1105	10,5469	7,4643	1,4912	1,62479	4,3903	9,6888
USD	0,8795	-	0,7888	107,765	0,9776	9,2692	6,5650	1,3116	1,4277	3,8637	8,5117

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,045	0,25	4,22
BCP	0,268	1,94	16,82
CORT. AMORIM	10,160	-0,20	12,89
CTT	2,066	0,10	-29,87
EDP	3,337	-0,09	9,45
EDP R	9,010	0,33	15,88
GALP	13,445	-0,37	-2,54
IBERSOL	8,080	1,00	2,28
J MARTINS	14,195	1,28	37,28
MOTA ENGIL	1,892	2,38	17,52
NAVIGATOR	3,348	1,03	-7,00
NOS	5,720	-0,26	8,03
NOVABASE	2,360	0,00	16,83
PHAROL	0,150	0,67	-8,09
RAMADA	7,100	-1,11	-5,33
REN	12,300	-0,32	-6,11
SEMAPA	0,715	0,70	-15,78
SONAE CAP.	0,827	0,49	2,10
SONAE SGPS	7,100	-1,11	-5,33

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	2,38
BCP	1,94
J MARTINS	1,28
NAVIGATOR	1,03
IBERSOL	1,00
NOS	-0,26
REN	-0,32
GALP	-0,37
RAMADA	-1,11
RAMADA	-1,11



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.102,75	0,46%	7,85%	5.686,45	4.551,84
CAC40	5.493,61	-0,13%	16,13%	5.601,38	4.555,99
ESTX 50 PR	3.442,38	-0,02%	14,69%	3.536,87	2.908,70
XTRA DAX	12.271,03	0,21%	16,21%	12.886,83	10.279,20
S&P 500	2.921,63	0,27%	16,54%	2.964,15	2.346,58
IBEX 35	9.147,80	-0,10%	7,12%	9.971,60	8.286,20
NIKKEI 225	21.338,17	1,19%	6,61%	24.448,07	18.948,58

