

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

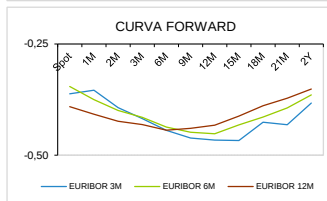
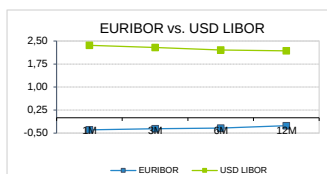
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

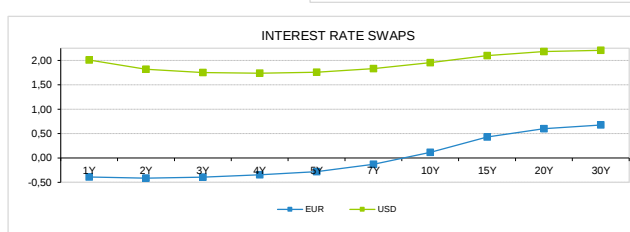
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3930	0	-1	1M	2,3600	-2	-7	0,7215	-0,8118
3M	-0,3540	0	-3	3M	2,2885	-2	-19	0,7605	-0,7436
6M	-0,3380	0	-8	6M	2,2089	-2	-25	0,8199	-0,7028
12M	-0,2580	-2	-8	12M	2,1804	-2	-23	0,8781	-0,5994

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3910	0	-11	-0,4330	-0,2168	0,1008
2Y	-0,4140	-1	-13	-0,3919	-0,1366	0,1930
3Y	-0,3930	-2	-15	-0,3331	-0,0575	0,2821
4Y	-0,3440	-2	-17	-0,2640	0,0280	0,3709
5Y	-0,2800	-2	-18	-0,1909	0,1142	0,4465
7Y	-0,1290	-3	-19	-0,0302	0,2779	0,5799
10Y	0,1160	-4	-21	0,2010	0,4724	0,7248
15Y	0,4310	-5	-22	0,4694	0,6609	0,8360
20Y	0,6000	-5	-22	0,6059	0,7355	0,8410
30Y	0,6760	-6	-23	0,6533	0,7239	0,7815

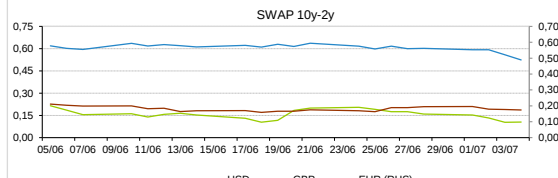
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,50
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0090	1	-38	1,5812	1,7042	1,9196
2Y	1,8180	0	-22	1,5655	1,7229	1,9642
3Y	1,7500	-1	-21	1,6112	1,7873	2,0150
4Y	1,7380	1	-21	1,6429	1,8413	2,0782
5Y	1,7570	-1	-21	1,6963	1,8811	2,1051
7Y	1,8320	-1	-19	1,7870	1,9906	2,1922
10Y	1,9550	-1	-17	1,9301	2,0979	2,2372
15Y	2,1000	-1	-15	2,0667	2,1808	2,2783
20Y	2,1830	1	-12	2,1290	2,2110	2,2776
30Y	2,2070	-1	-12	2,1572	2,2086	2,2470

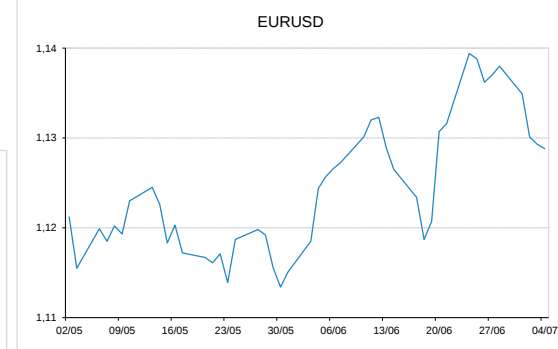
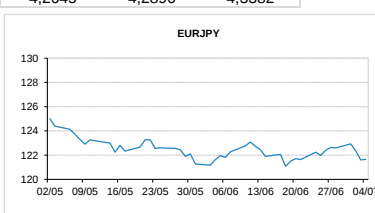
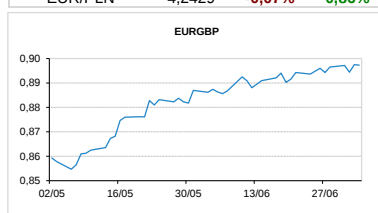


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,53	-0,29	2,45	OT 2Y	-0,487	0,01	-10,10
JETFUEL	615,81	1,35	18,76	OT 5Y	-0,256	0,04	-19,70
DIESEL	581,06	1,60	16,55	OT 10Y	0,335	0,04	-38,70
COBRE	5.935,50	31,00	76,00	BUND 10Y	-0,994	-1,43	-20,10
ZINCO	2.478,00	-45,00	-43,00	SCHATZ 2Y	-0,140	0,00	-10,60
OURO	1.416,02	-0,38	92,50	T-NOTE 10Y	2,746	-0,31	-13,30
TRIGO	514,00	10,75	-12,00	T-NOTE 2Y	2,128	-0,19	-3,40
LICENÇA C02	26,08	-0,43	1,52	GILT 10Y	0,666	-1,50	-23,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1288	-0,04%	0,39%	1,1369	1,1450	1,1591
EUR/GBP	0,8973	0,02%	-1,11%	0,9001	0,9032	0,9091
EUR/JPY	121,65	-0,03%	-0,02%	121,65	121,65	121,65
EUR/CHF	1,1120	0,10%	0,50%	1,1108	1,1096	1,1075
EUR/BRL	4,2719	1,09%	1,61%	4,3397	4,4013	4,5211
EUR/PLN	4,2429	-0,07%	0,86%	4,2645	4,2896	4,3382



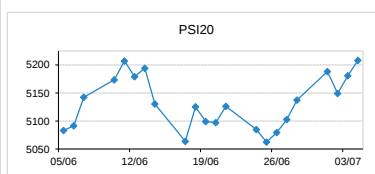
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1288	0,8973	121,65	1,1120	10,5198	7,4634	1,4729	1,60717	4,2719	9,6272
USD	0,8864	-	0,7954	107,805	0,9857	9,3288	6,6158	1,3056	1,4246	3,7948	8,5343

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,130	0,57	5,69
BCP	0,286	1,89	24,53
CORT. AMORIM	10,340	0,98	14,89
CTT	2,082	0,19	-29,33
EDP	3,412	-0,99	11,91
EDP R	9,190	1,77	18,20
GALP	13,305	0,19	-3,55
IBERSOL	8,140	0,49	3,04
J MARTINS	14,150	1,07	36,85
MOTA ENGIL	1,945	0,31	20,81
NAVIGATOR	3,372	0,06	-6,33
NOS	5,785	-0,09	9,25
NOVABASE	2,340	1,74	15,84
PHAROL	0,151	-0,39	-7,23
RAMADA	7,020	-1,13	-6,40
REN	12,640	0,00	-3,51
SEMAPA	0,735	0,82	-13,43
SONAE CAP.	0,873	1,69	7,78
SONAE SGPS	7,020	-1,13	-6,40

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	1,89
EDP R	1,77
NOVABASE	1,74
SONAE CAP.	1,69
J MARTINS	1,07
NOS	-0,09
PHAROL	-0,39
EDP	-0,99
RAMADA	-1,13
RAMADA	-1,13



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.208,26	0,53%	10,08%	5.686,45	4.551,84
CAC40	5.619,19	0,01%	18,78%	5.629,79	4.555,99
ESTX 50 PR	3.543,07	0,07%	18,05%	3.549,26	2.908,70
XTRA DAX	12.631,22	0,12%	19,63%	12.886,83	10.279,20
S&P 500	2.995,82	0,77%	19,51%	2.995,84	2.346,58
IBEX 35	9.388,10	-0,07%	9,93%	9.971,60	8.286,20
NIKKEI 225	21.702,45	0,30%	8,43%	24.448,07	18.948,58

