

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

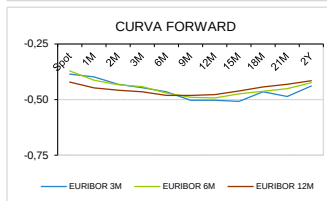
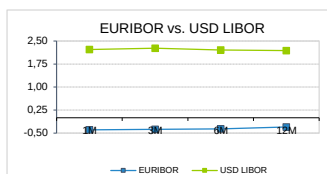
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

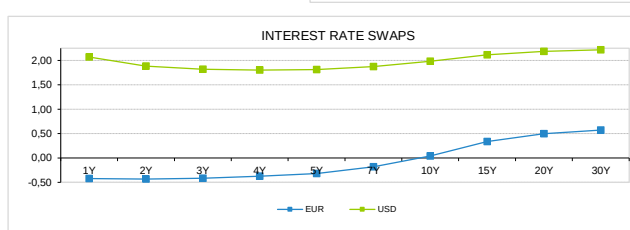
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3930	0	0	1M	2,2243	-1	-17	0,7133	-0,8172
3M	-0,3770	0	-3	3M	2,2656	1	-5	0,7726	-0,7680
6M	-0,3630	0	-5	6M	2,2069	2	1	0,8135	-0,7478
12M	-0,3000	0	-8	12M	2,1886	0	1	0,8519	-0,6344

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,4210	0	-5	-0,4773	-0,2910	0,0024
2Y	-0,4330	0	-6	-0,4461	-0,2270	0,0810
3Y	-0,4160	0	-7	-0,3946	-0,1509	0,1665
4Y	-0,3750	0	-9	-0,3344	-0,0727	0,2470
5Y	-0,3190	0	-10	-0,2676	0,0093	0,3155
7Y	-0,1820	0	-12	-0,1199	0,1620	0,4399
10Y	0,0420	0	-15	0,0950	0,3443	0,5730
15Y	0,3380	0	-16	0,3457	0,5227	0,6774
20Y	0,4970	-1	-16	0,4723	0,5900	0,6863
30Y	0,5720	-1	-15	0,5127	0,5765	0,6248

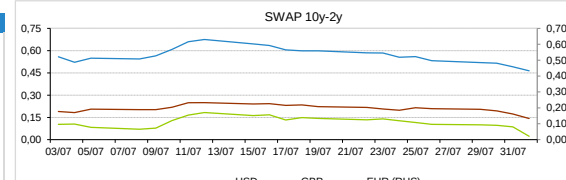
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,25
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	6,00
Austrália	1,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0710	-1	6	1,6602	1,6240	1,8360
2Y	1,8850	1	9	1,6210	1,6700	1,8885
3Y	1,8190	0	8	1,6125	1,7215	1,9522
4Y	1,8020	-1	7	1,6535	1,7760	1,9967
5Y	1,8120	0	5	1,6930	1,8464	2,0399
7Y	1,8730	-1	4	1,7770	1,9328	2,1058
10Y	1,9830	0	3	1,8988	2,0170	2,1460
15Y	2,1160	-2	1	2,0223	2,1198	2,2141
20Y	2,1850	-1	1	2,0838	2,1531	2,2179
30Y	2,2180	0	1	2,1145	2,1558	2,1919

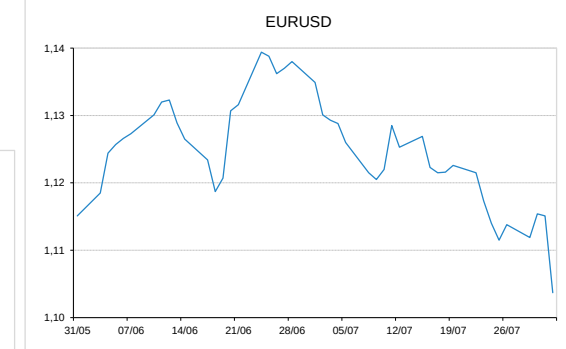
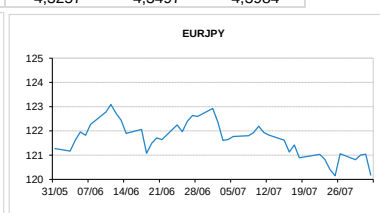
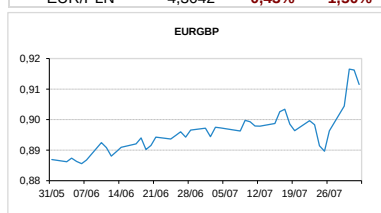


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,40	-1,65	-1,36	OT 2Y	-0,547	0,01	-7,90
JETFUEL	649,50	10,25	10,00	OT 5Y	-0,245	0,00	0,20
DIESEL	606,50	9,75	6,00	OT 10Y	0,342	0,00	-2,20
COBRE	5.940,00	-21,00	-66,00	BUND 10Y	-1,088	-1,68	-13,40
ZINCO	2.445,50	-17,50	-61,50	SCHATZ 2Y	-0,142	0,69	0,00
OURO	1.417,29	-7,38	30,72	T-NOTE 10Y	2,773	-5,91	1,30
TRIGO	478,25	-9,00	-33,50	T-NOTE 2Y	2,223	-7,11	9,50
LICENÇA C02	29,46	1,48	2,54	GILT 10Y	0,576	-3,42	-14,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1037	-1,02%	-2,75%	1,1117	1,1201	1,1345
EUR/GBP	0,9115	0,52%	-1,57%	0,9143	0,9174	0,9232
EUR/JPY	120,18	0,72%	2,29%	120,18	120,18	120,18
EUR/CHF	1,0995	0,22%	1,42%	1,0982	1,0969	1,0945
EUR/BRL	4,2421	-0,51%	2,18%	4,3043	4,3631	4,4768
EUR/PLN	4,3042	-0,43%	-1,50%	4,3257	4,3497	4,3984



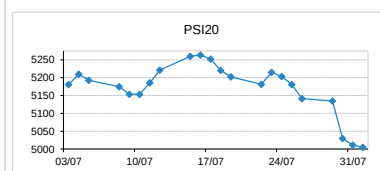
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1037	0,9115	120,18	1,0995	10,6730	7,4667	1,4603	1,61269	4,2421	9,8130
USD	0,9044	-	0,823	108,175	0,9942	9,6658	6,7528	1,3208	1,4600	3,8256	8,8782

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,690	-4,37	-1,90
BCP	0,230	-0,43	0,31
CORT. AMORIM	9,660	-0,72	7,33
CTT	1,934	0,42	-34,35
EDP	3,349	0,84	9,84
EDP R	9,350	0,75	20,26
GALP	14,005	-0,57	1,52
IBERSOL	8,240	0,73	4,30
J MARTINS	14,680	0,51	41,97
MOTA ENGIL	1,824	-0,05	13,29
NAVIGATOR	3,002	-1,51	-16,61
NOS	5,645	0,36	6,61
NOVABASE	2,630	-1,50	30,20
PHAROL	0,149	0,40	-8,70
RAMADA	6,160	-4,64	-17,87
REN	11,900	-0,67	-9,16
SEMAPA	0,704	-0,98	-17,08
SONAE CAP.	0,841	-0,47	3,83
SONAE SGPS	6,160	-4,64	-17,87

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP	0,84
EDP R	0,75
IBERSOL	0,73
J MARTINS	0,51
CTT	0,42
NOVABASE	-1,50
NAVIGATOR	-1,51
ALTRI	-4,37
RAMADA	-4,64
RAMADA	-4,64



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.005,06	-0,12%	5,78%	5.651,42	4.551,84
CAC40	5.551,89	0,60%	17,36%	5.672,77	4.555,99
ESTX 50 PR	3.486,68	0,57%	16,17%	3.573,57	2.908,70
XTRA DAX	12.245,22	0,46%	15,97%	12.833,11	10.279,20
S&P 500	3.011,63	1,04%	20,12%	3.027,98	2.346,58
IBEX 35	9.033,80	0,70%	5,78%	9.902,30	8.286,20
NIKKEI 225	21.540,99	0,09%	7,63%	24.448,07	18.948,58

