

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

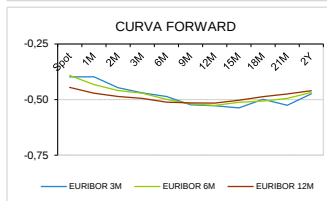
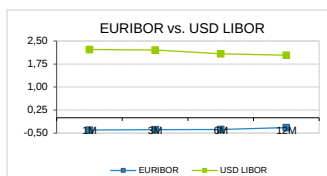
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

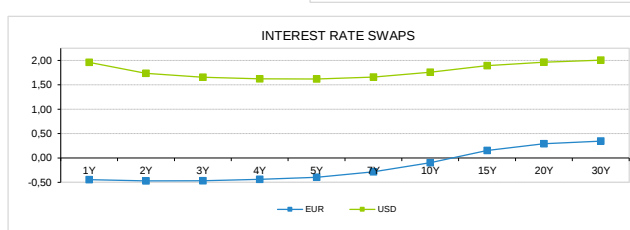
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4000	0	-1	1M	2,2230	-1	-14	0,7111	-0,8198
3M	-0,3890	-1	-3	3M	2,2090	-3	-10	0,7679	-0,7810
6M	-0,3830	-1	-4	6M	2,0859	-5	-12	0,8096	-0,7674
12M	-0,3190	-1	-5	12M	2,0368	-8	-15	0,8404	-0,6544

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,4450	-1	-6	-0,5175	-0,3559	-0,0814
2Y	-0,4700	-1	-6	-0,4904	-0,2875	-0,0091
3Y	-0,4660	-1	-8	-0,4453	-0,2182	0,0683
4Y	-0,4380	-2	-9	-0,3892	-0,1478	0,1406
5Y	-0,3950	-2	-11	-0,3259	-0,0737	0,2070
7Y	-0,2850	-3	-13	-0,1916	0,0650	0,3160
10Y	-0,0970	-4	-17	0,0035	0,2287	0,4357
15Y	0,1540	-6	-22	0,2307	0,3891	0,5318
20Y	0,2910	-8	-25	0,3473	0,4516	0,5391
30Y	0,3450	-8	-27	0,3773	0,4325	0,4735

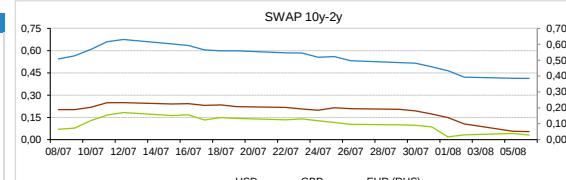
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,25
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	6,00
Austrália	1,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9610	-11	-5	1,3775	1,3893	1,5900
2Y	1,7370	-13	-8	1,3414	1,4270	1,5785
3Y	1,6540	-13	-10	1,3310	1,4745	1,6850
4Y	1,6220	-13	-12	1,3730	1,5225	1,7290
5Y	1,6190	-13	-14	1,4100	1,5775	1,7872
7Y	1,6580	-13	-17	1,5020	1,6660	1,8360
10Y	1,7570	-13	-20	1,6260	1,7680	1,8910
15Y	1,8930	-12	-21	1,7340	1,8525	1,9435
20Y	1,9650	-11	-22	1,8155	1,9036	1,9681
30Y	2,0050	-10	-20	1,8430	1,8900	1,9409

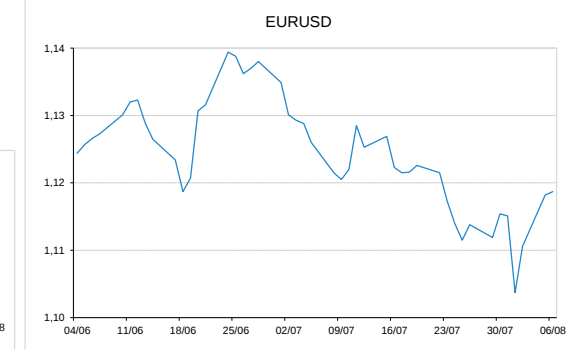
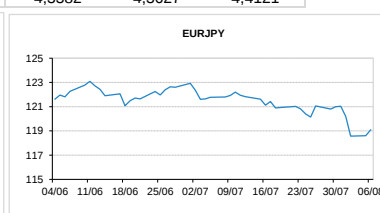
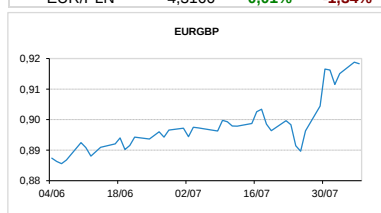


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	59,57	-0,24	-4,27	OT 2Y	-0,570	-0,01	-10,60
JETFUEL	599,08	-6,61	-18,09	OT 5Y	-0,236	0,00	-3,70
DIESEL	564,83	-6,86	-18,59	OT 10Y	0,260	-0,02	-17,50
COBRE	5.684,00	-44,50	-217,00	BUND 10Y	-1,178	-2,55	-23,20
ZINCO	2.311,50	-37,00	-96,50	SCHATZ 2Y	-0,190	-1,14	-6,40
OURO	1.469,04	3,17	69,70	T-NOTE 10Y	2,599	0,61	-22,80
TRIGO	484,50	-10,00	-30,50	T-NOTE 2Y	2,026	1,91	-21,70
LICENÇA C02	28,35	-0,35	1,97	GILT 10Y	0,509	0,96	-23,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1187	0,04%	-0,25%	1,1265	1,1343	1,1474
EUR/GBP	0,9183	0,05%	-2,40%	0,9213	0,9245	0,9305
EUR/JPY	119,1	-0,41%	2,27%	119,10	119,10	119,10
EUR/CHF	1,0952	-0,51%	1,70%	1,0939	1,0923	1,0899
EUR/BRL	4,4537	-0,02%	-4,12%	4,5180	4,5789	4,7021
EUR/PLN	4,3166	0,01%	-1,34%	4,3382	4,3627	4,4121



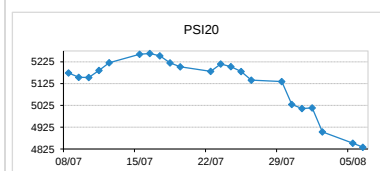
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1187	0,9183	119,10	1,0952	10,7420	7,4646	1,4847	1,65543	4,4537	9,9852
USD	0,8940	-	0,8217	106,395	0,9780	9,5903	6,6732	1,3224	1,4761	3,9731	8,9074

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,425	0,09	-6,47
BCP	0,219	-0,18	-4,62
CORT. AMORIM	9,500	-0,31	5,56
CTT	1,876	-0,95	-36,32
EDP	3,277	-0,43	7,48
EDP R	9,290	-0,32	19,49
GALP	13,085	-1,65	-5,15
IBERSOL	8,180	0,74	3,54
J MARTINS	14,145	1,11	36,80
MOTA ENGIL	1,687	1,81	4,78
NAVIGATOR	2,820	-0,63	-21,67
NOS	5,480	-0,90	3,49
NOVABASE	2,610	-0,38	29,21
PHAROL	0,143	-1,65	-12,25
RAMADA	6,220	0,32	-17,07
REN	11,900	0,00	-9,16
SEMAPA	0,651	-1,36	-23,32
SONAE CAP.	0,815	0,62	0,56
SONAE SGPS	6,220	0,32	-17,07

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	1,81
J MARTINS	1,11
IBERSOL	0,74
SONAE CAP.	0,62
RAMADA	0,32
NOS	-0,90
CTT	-0,95
SEMAPA	-1,36
PHAROL	-1,65
GALP	-1,65



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.833,38	-0,37%	2,15%	5.651,42	4.551,84
CAC40	5.234,65	-0,13%	10,65%	5.672,77	4.555,99
ESTX 50 PR	3.291,66	-0,58%	9,67%	3.573,57	2.908,70
XTRA DAX	11.567,96	-0,78%	9,56%	12.738,53	10.279,20
S&P 500	2.855,21	0,36%	13,89%	3.027,98	2.346,58
IBEX 35	8.699,40	-0,89%	1,87%	9.813,60	8.286,20
NIKKEI 225	20.585,31	-0,65%	2,85%	24.448,07	18.948,58

