

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

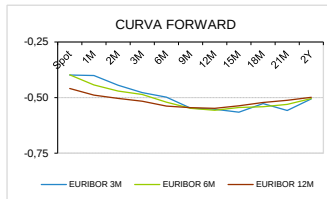
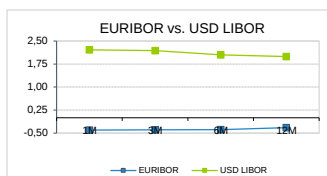
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

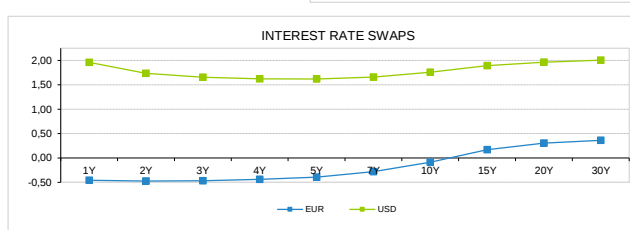
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4010	0	-1	1M	2,2128	-1	-15	0,7054	-0,8192
3M	-0,3900	0	-3	3M	2,1870	-2	-12	0,7729	-0,7816
6M	-0,3890	-1	-5	6M	2,0511	-3	-16	0,8025	-0,7694
12M	-0,3220	0	-5	12M	1,9941	-4	-20	0,8446	-0,6576

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,4585	-1	-7	-0,5482	-0,3960	-0,1225
2Y	-0,4730	0	-6	-0,5233	-0,3333	-0,0540
3Y	-0,4680	0	-8	-0,4806	-0,2735	0,0230
4Y	-0,4390	0	-9	-0,4274	-0,1934	0,0955
5Y	-0,3940	0	-11	-0,3662	-0,1222	0,1579
7Y	-0,2810	0	-13	-0,2365	0,0151	0,2517
10Y	-0,0880	1	-16	-0,0436	0,1772	0,3810
15Y	0,1690	2	-21	0,1798	0,3346	0,4720
20Y	0,3060	2	-24	0,2914	0,3935	0,4753
30Y	0,3620	2	-25	0,3197	0,3721	0,4109

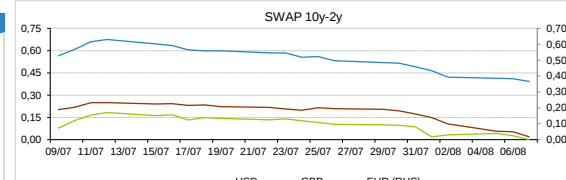
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,25
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	6,00
Austrália	1,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9610	-11	-5	1,2861	1,3768	1,4705
2Y	1,7370	-13	-8	1,2405	1,3225	1,5170
3Y	1,6540	-13	-10	1,2530	1,3740	1,5460
4Y	1,6220	-13	-12	1,2830	1,4100	1,5910
5Y	1,6190	-13	-14	1,3200	1,4650	1,6662
7Y	1,6580	-13	-17	1,4000	1,5440	1,7130
10Y	1,7570	-13	-20	1,5160	1,6260	1,7585
15Y	1,8930	-12	-21	1,6395	1,7380	1,8105
20Y	1,9650	-11	-22	1,7025	1,7600	1,8150
30Y	2,0050	-10	-20	1,7240	1,7750	1,7935

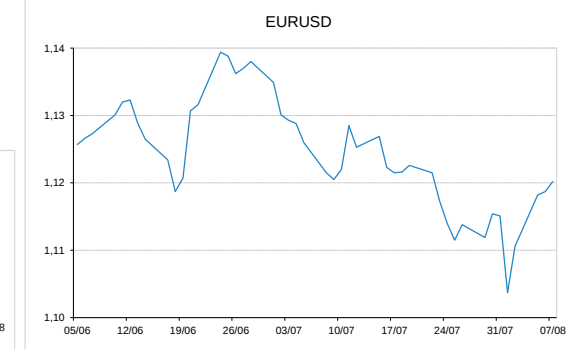
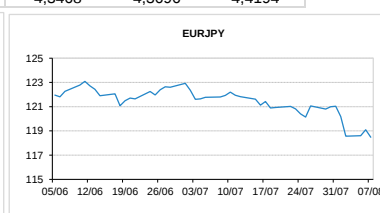


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,24	-2,70	-7,60	OT 2Y	-0,580	-0,01	-14,00
JETFUEL	599,08	-6,61	-18,09	OT 5Y	-0,250	-0,01	-8,40
DIESEL	564,83	-6,86	-18,59	OT 10Y	0,185	-0,08	-30,80
COBRE	5.704,50	-2,00	-219,00	BUND 10Y	-1,219	-4,65	-25,30
ZINCO	2.309,50	-2,00	-98,50	SCHATZ 2Y	-0,224	-3,65	-10,00
OURO	1.507,56	36,02	108,22	T-NOTE 10Y	2,532	-6,85	-29,20
TRIGO	479,25	-4,75	-35,75	T-NOTE 2Y	1,967	-6,30	-28,00
LICENÇA C02	28,22	-0,19	1,84	GILT 10Y	0,468	-4,16	-22,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1202	0,13%	-0,12%	1,1281	1,1353	1,1480
EUR/GBP	0,92353	-0,57%	-2,95%	0,9266	0,9297	0,9360
EUR/JPY	118,48	0,52%	2,80%	118,48	118,48	118,48
EUR/CHF	1,0908	0,24%	2,13%	1,0894	1,0878	1,0854
EUR/BRL	4,4801	-0,91%	-4,65%	4,5442	4,6011	4,7248
EUR/PLN	4,3243	-0,16%	-1,52%	4,3468	4,3696	4,4194



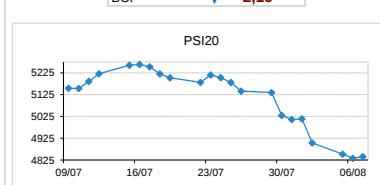
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1202	0,9235	118,48	1,0908	10,8235	7,4627	1,4974	1,66368	4,4801	10,0725
USD	0,8916	-	0,8228	105,785	0,9737	9,6295	6,6533	1,3310	1,4803	3,9747	8,9676

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,340	-1,57	-7,93
BCP	0,214	-2,19	-6,71
CORT. AMORIM	9,350	-1,58	3,89
CTT	1,860	-0,85	-36,86
EDP	3,333	1,71	9,31
EDP R	9,520	2,48	22,44
GALP	12,955	-0,99	-6,09
IBERSOL	8,180	0,00	3,54
J MARTINS	14,355	1,48	38,83
MOTA ENGIL	1,665	-1,30	3,42
NAVIGATOR	2,824	0,14	-21,56
NOS	5,495	0,27	3,78
NOVABASE	2,580	-1,15	27,72
PHAROL	0,145	1,12	-11,27
RAMADA	6,180	-0,64	-17,60
REN	11,800	-0,84	-9,92
SEMAPA	0,653	0,31	-23,09
SONAE CAP.	0,812	-0,37	0,19
SONAE SGPS	6,180	-0,64	-17,60

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	2,48
EDP	1,71
J MARTINS	1,48
PHAROL	1,12
SEMAPA	0,31
NOVABASE	-1,15
MOTA ENGIL	-1,30
ALTRI	-1,57
CORT. AMORIM	-1,58
BCP	-2,19



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.839,94	0,14%	2,29%	5.651,42	4.551,84
CAC40	5.266,51	0,61%	11,33%	5.672,77	4.555,99
ESTX 50 PR	3.309,91	0,55%	10,28%	3.573,57	2.908,70
XTRA DAX	11.650,15	0,71%	10,33%	12.738,53	10.279,20
S&P 500	2.858,11	-0,82%	14,02%	3.027,98	2.346,58
IBEX 35	8.746,20	0,54%	2,42%	9.813,60	8.286,20
NIKKEI 225	20.516,56	-0,33%	2,51%	24.448,07	18.948,58

