

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

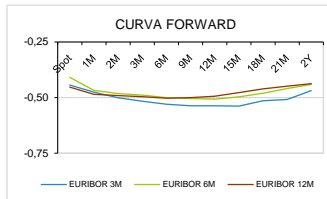
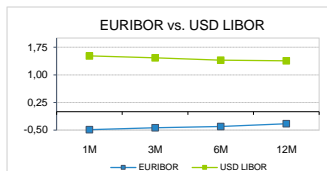
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

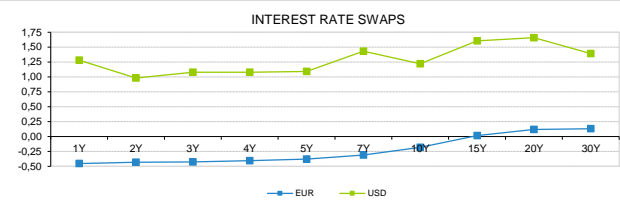
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4880	0	-3	1M	1,5153	-7	-13	0,6768	-0,8250
3M	-0,4340	-1	-4	3M	1,4628	-12	-31	0,6728	-0,7352
6M	-0,4000	-1	-6	6M	1,3973	-14	-37	0,6868	-0,7068
12M	-0,3270	-2	-4	12M	1,3815	-16	-45	0,7504	-0,6022

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,4535	-3	-9	-0,4937	-0,3652	-0,2060
2Y	-0,4320	-2	-8	-0,4653	-0,3255	-0,1530
3Y	-0,4260	-2	-9	-0,4326	-0,2850	-0,0961
4Y	-0,4040	-3	-10	-0,3955	-0,2385	-0,0432
5Y	-0,3780	-3	-10	-0,3571	-0,1865	0,0070
7Y	-0,3100	-4	-12	-0,2680	-0,0858	0,0910
10Y	-0,1800	-5	-15	-0,1270	0,0480	0,2015
15Y	0,0150	-7	-19	0,0562	0,1764	0,2785
20Y	0,1200	-9	-22	0,1398	0,2105	0,2620
30Y	0,1310	-10	-24	0,1238	0,1500	0,1648

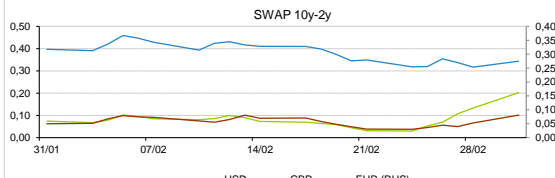
TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	4,25
Austrália	0,75
Índia	4,00



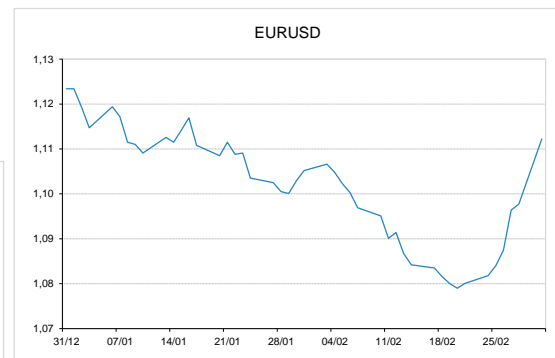
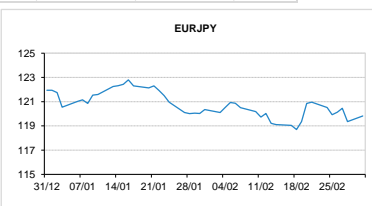
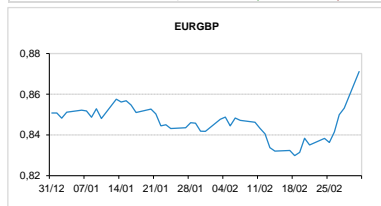
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2810	-22	-36	0,9862	0,9610	1,1040
2Y	0,9820	-14	-54	0,9344	0,9915	1,1444
3Y	1,0790	-22	-57	0,8587	1,0402	1,1395
4Y	1,0800	-31	-35	0,8960	1,0340	1,1970
5Y	1,0930	-19	-34	0,9090	1,0680	1,2445
7Y	1,4310	-7	-31	0,9805	1,1315	1,2891
10Y	1,2200	-16	-62	1,1207	1,2030	1,3170
15Y	1,6050	-9	-35	1,1595	1,3073	1,3520
20Y	1,6590	-13	-35	1,2280	1,3130	1,3669
30Y	1,3910	-14	-65	1,2680	1,2651	1,2742



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,81	2,14	-4,61	OT 2Y	-0,354	0,00	-35,40
JETFUEL	466,84	-9,82	-83,38	OT 5Y	-0,030	-0,01	-3,00
DIESEL	449,75	-17,20	-60,75	OT 10Y	0,358	0,01	35,80
COBRE	5.588,50	19,00	-68,00	BUND 10Y	-1,244	-1,26	-124,40
ZINCO	2.013,00	12,00	-222,75	SCHATZ 2Y	-0,183	-3,88	-18,30
OURO	1.595,22	9,53	6,06	T-NOTE 10Y	2,090	-3,50	209,00
TRIGO	518,25	-6,75	-34,25	T-NOTE 2Y	1,277	-6,38	-127,70
LICENÇA C02	23,48	-0,13	-0,40	GILT 10Y	0,364	-2,32	-36,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1122	1,32%	0,51%	1,1177	1,1224	1,1314
EUR/GBP	0,87113	-2,06%	-2,68%	0,8737	0,8761	0,8812
EUR/JPY	119,82	-0,38%	0,23%	119,82	119,82	119,82
EUR/CHF	1,0683	-0,35%	0,00%	1,0674	1,0665	1,0647
EUR/BRL	4,9928	-1,13%	-5,94%	5,0394	5,0798	5,1821
EUR/PLN	4,3194	0,22%	-0,43%	4,3418	4,3626	4,4017

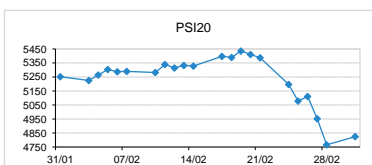

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1122	0,8711	119,82	1,0683	10,6022	7,4731	1,4872	1,71096	4,9928	10,3978
USD	0,8984	-	0,7844	107,895	0,9595	9,5573	6,7135	1,3385	1,5339	4,4946	9,3510

ACCIONISTA

TITULO	COTACAO	1D %	YTD %
ALTRI	4,876	0,29	-14,15
BCP	0,161	-0,98	-20,66
CORT. AMORIM	9,960	0,00	-11,86
CTT	2,362	1,90	-25,96
EDP	4,317	2,30	11,72
EDP R	12,300	0,82	17,14
GALP	12,670	2,43	-14,97
IBERSOL	8,000	-1,72	0,00
J MARTINS	15,950	0,28	8,76
MOTA ENGL	1,308	-0,83	-30,05
NAVIGATOR	2,826	1,58	-18,05
NOS	3,544	-0,73	-26,17
PHAROL	0,084	-6,72	-15,96
RAMADA	4,700	-6,75	-19,52
REN	2,655	5,36	-2,39
SEMAPA	11,220	-0,71	-18,22
SONAE CAP.	0,661	-1,05	-12,22
SONAE SGPS	0,728	2,75	-20,05

MAIORES GANHOS/PERDAS	
Título	Varição %
REN	5,36
SONAE SGPS	2,75
GALP	2,43
EDP	2,30
CTT	1,90
MOTA ENGL	-0,83
BCP	-0,98
SONAE CAP.	-1,05
IBERSOL	-1,72
RAMADA	-6,75



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.824,53	1,23%	-7,47%	5.454,21	4.699,20
CAC40	5.336,12	0,49%	-10,74%	6.111,41	5.152,30
ESTX 50 PR	3.340,68	0,34%	-10,80%	3.867,28	3.239,20
XTRA DAX	11.863,94	-0,22%	-10,45%	13.795,24	11.266,48
S&P 500	3.019,70	2,24%	-6,51%	3.393,52	2.722,27
IBEX 35	8.748,50	0,29%	-8,38%	10.100,20	8.409,20
NIKKEI 225	21.344,08	0,95%	-9,78%	24.115,95	20.110,76

