

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

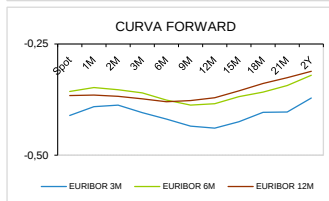
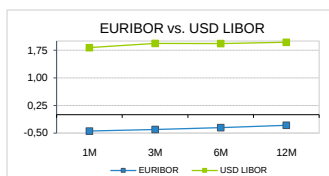
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

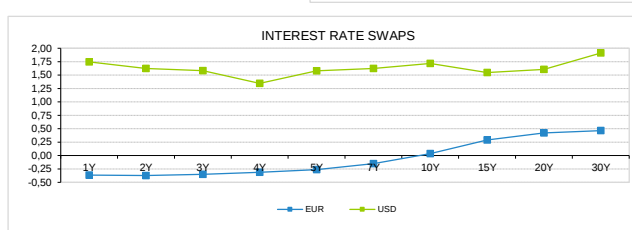
INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,4430	0	1	1M	1,8218	0	-21	0,7111
3M	-0,4020	0	0	3M	1,9360	0	-20	0,7899
6M	-0,3510	0	1	6M	1,9325	0	-14	0,8679
12M	-0,2880	0	1	12M	1,9673	1	-10	0,9701
								-0,5672

INTEREST RATE SWAPS							
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y	
1Y	-0,3655	0	4	-0,3708	-0,2124	0,0125	
2Y	-0,3730	-1	5	-0,3436	-0,1690	0,0780	
3Y	-0,3490	-1	8	-0,2979	-0,1081	0,1485	
4Y	-0,3110	-1	10	-0,2527	-0,0444	0,2166	
5Y	-0,2640	-2	12	-0,1992	0,0215	0,2780	
7Y	-0,1530	-2	14	-0,0806	0,1505	0,3827	
10Y	0,0360	-3	15	0,1000	0,3039	0,4980	
15Y	0,2910	-3	16	0,3085	0,4494	0,5740	
20Y	0,4200	-3	17	0,4040	0,4938	0,5653	
30Y	0,4640	-3	17	0,4133	0,4559	0,4855	

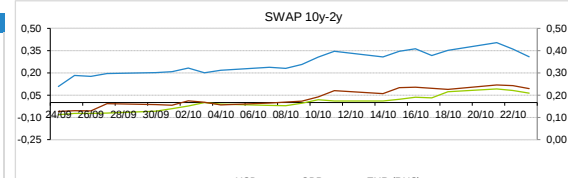
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	5,50
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7450	0	-18	1,4688	1,4875	1,6290
2Y	1,6240	1	-10	1,4692	1,5290	1,6610
3Y	1,5830	2	-6	1,4916	1,5445	1,6930
4Y	1,3450	-1	-3	1,5142	1,6169	1,7665
5Y	1,5780	3	-1	1,5025	1,6205	1,7992
7Y	1,6230	4	3	1,5675	1,6930	1,8200
10Y	1,7170	5	7	1,6957	1,7700	1,8680
15Y	1,5480	-8	9	1,7650	1,8674	1,9387
20Y	1,6040	-7	9	1,8430	1,8964	1,9120
30Y	1,9110	5	12	1,8623	1,8919	1,9120

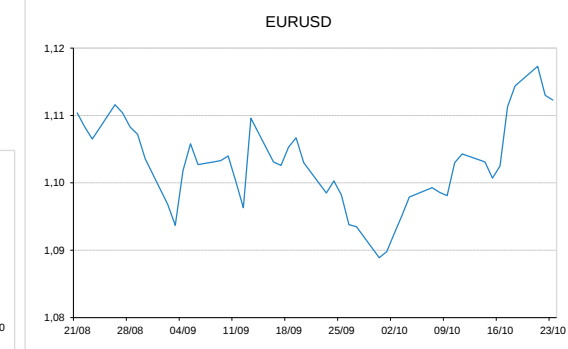
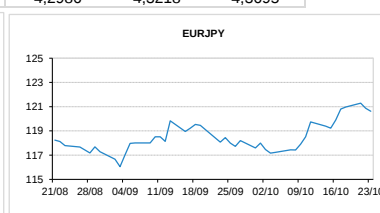


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	60,31	0,61	-3,42	OT 2Y	-0,543	0,00	-0,20
JETFUEL	628,67	-0,49	-29,33	OT 5Y	-0,209	-0,01	6,20
DIESEL	594,42	0,17	-21,58	OT 10Y	0,196	-0,02	2,20
COBRE	5.826,00	-10,00	20,00	BUND 10Y	-0,838	-1,52	19,80
ZINCO	2.502,50	-5,50	192,00	SCHATZ 2Y	-0,032	0,23	8,50
OURO	1.493,74	9,51	-29,29	T-NOTE 10Y	2,588	-0,76	1,80
TRIGO	519,50	1,50	36,50	T-NOTE 2Y	2,032	0,19	-2,90
LICENÇA C02	24,89	-0,77	-0,91	GILT 10Y	0,677	-0,97	14,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1123	-0,06%	1,26%	1,1198	1,1261	1,1382
EUR/GBP	0,86408	-0,40%	2,24%	0,8671	0,8700	0,8758
EUR/JPY	120,63	0,20%	-1,12%	120,63	120,63	120,63
EUR/CHF	1,1016	0,00%	-1,29%	1,1005	1,0996	1,0979
EUR/BRL	4,5232	0,46%	1,25%	4,5701	4,6118	4,7400
EUR/PLN	4,2734	-0,11%	2,76%	4,2986	4,3218	4,3695



FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1123	0,8641	120,63	1,1016	10,7408	7,4707	1,4550	1,6236	4,5232	10,1728
USD	0,8997	-	0,7763	108,605	0,9905	9,6577	6,7214	1,3099	1,4610	4,0678	9,1605

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,460	-0,09	-5,86
BCP	0,202	1,87	-12,03
CORT. AMORIM	9,880	-0,80	9,78
CTT	2,530	4,03	-14,12
EDP	3,603	1,09	18,17
EDP R	9,900	-0,60	27,33
GALP	13,865	1,20	0,51
IBERSOL	7,600	0,00	-3,80
J MARTINS	14,875	0,68	43,86
MOTA ENGIL	1,998	2,04	24,10
NAVIGATOR	3,326	0,24	-7,61
NOS	5,250	-0,28	-0,85
NOVABASE	2,550	-0,78	26,24
PHAROL	0,101	0,20	-37,87
RAMADA	6,300	-0,32	-16,00
REN	12,840	0,94	-1,98
SEMAPA	0,683	-0,73	-19,55
SONAE CAP.	0,917	2,12	13,21
SONAE SGPS	6,300	-0,32	-16,00

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	4,03
SONAE CAP.	2,12
MOTA ENGIL	2,04
BCP	1,87
GALP	1,20
RAMADA	-0,32
EDP R	-0,60
SEMAPA	-0,73
NOVABASE	-0,78
CORT. AMORIM	-0,80



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.057,72	0,83%	6,90%	5.429,32	4.551,84
CAC40	5.653,44	-0,08%	19,51%	5.737,15	4.555,99
ESTX 50 PR	3.606,89	0,06%	20,17%	3.630,43	2.908,70
XTRA DAX	12.798,19	0,34%	21,21%	12.819,22	10.279,20
S&P 500	3.001,68	0,19%	19,74%	3.027,98	2.346,58
IBEX 35	9.385,00	0,05%	9,90%	9.587,60	8.286,20
NIKKEI 225	22.625,38	0,34%	13,04%	22.698,79	18.948,58

