

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

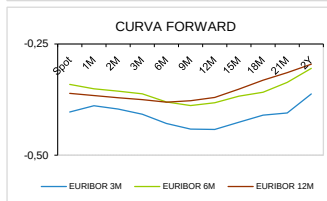
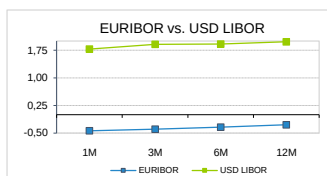
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

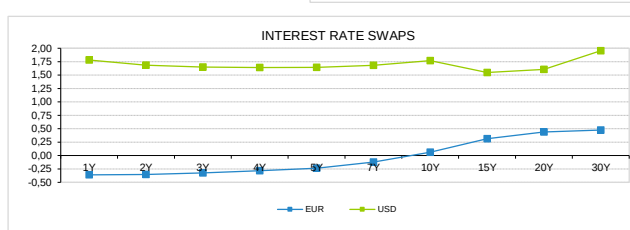
INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,4370	0	2	1M	1,7814	0	-23	0,7141
3M	-0,3940	1	2	3M	1,9091	-2	-18	0,8000
6M	-0,3370	0	5	6M	1,9195	-1	-14	0,8791
12M	-0,2730	0	6	12M	1,9799	-1	-5	0,9838

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3605	-1	6	-0,3715	-0,2015	0,0410
2Y	-0,3530	0	10	-0,3346	-0,1405	0,1095
3Y	-0,3240	0	13	-0,2896	-0,0828	0,1820
4Y	-0,2830	0	15	-0,2397	-0,0175	0,2493
5Y	-0,2350	0	17	-0,1830	0,0511	0,3132
7Y	-0,1220	0	19	-0,0584	0,1803	0,4214
10Y	0,0620	0	20	0,1257	0,3415	0,5430
15Y	0,3120	0	22	0,3467	0,4954	0,6259
20Y	0,4380	0	23	0,4477	0,5423	0,6163
30Y	0,4750	0	24	0,4560	0,5019	0,5335

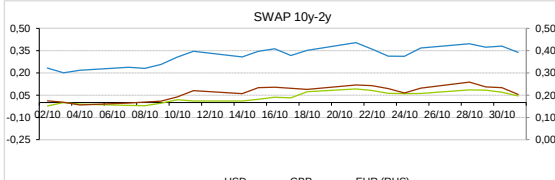
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	5,00
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7810	4	-7	1,4194	1,4165	1,5605
2Y	1,6840	6	3	1,4040	1,4495	1,5810
3Y	1,6500	7	8	1,4070	1,4740	1,6190
4Y	1,6390	10	10	1,4245	1,5105	1,6560
5Y	1,6430	7	12	1,4480	1,5610	1,7308
7Y	1,6820	8	19	1,5055	1,6220	1,7475
10Y	1,7680	8	18	1,6105	1,6980	1,8286
15Y	1,5480	-8	9	1,6975	1,7690	1,8400
20Y	1,6040	-7	9	1,7570	1,7940	1,8405
30Y	1,9540	8	23	1,7645	1,7950	1,8225

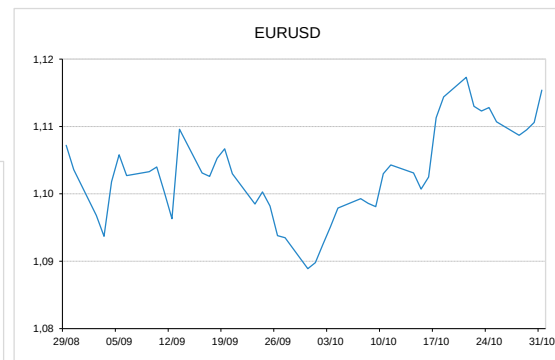
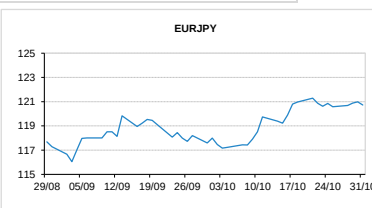
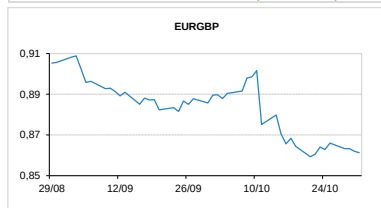


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	59,37	-0,87	0,89	OT 2Y	-0,554	-0,02	7,30
JETFUEL	607,40	-13,40	-26,35	OT 5Y	-0,208	-0,03	5,00
DIESEL	570,50	-15,10	-20,50	OT 10Y	0,165	-0,05	-1,10
COBRE	5,887,00	-19,50	183,00	BUND 10Y	-0,847	-4,90	16,60
ZINCO	2,570,00	-17,00	158,50	SCHATZ 2Y	-0,032	-2,52	11,70
OURO	1,511,48	17,83	40,94	T-NOTE 10Y	2,553	-7,47	3,90
TRIGO	503,00	-6,25	7,25	T-NOTE 2Y	2,011	-7,83	4,60
LICENÇA C02	25,67	-0,33	0,95	GILT 10Y	0,614	-5,28	14,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1154	0,43%	2,43%	1,1225	1,1286	1,1406
EUR/GBP	0,86133	0,08%	2,83%	0,8642	0,8671	0,8730
EUR/JPY	120,73	0,22%	-2,60%	120,73	120,73	120,73
EUR/CHF	1,1003	0,14%	-1,12%	1,0992	1,0983	1,0965
EUR/BRL	4,4911	-0,86%	0,92%	4,5332	4,5733	4,6816
EUR/PLN	4,2614	0,01%	2,57%	4,2859	4,3091	4,3561



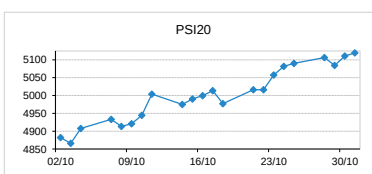
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1154	0,8613	120,73	1,1003	10,7514	7,4703	1,4673	1,61895	4,4911	10,2443
USD	0,8976	-	0,7732	108,185	0,9873	9,6418	6,7054	1,3151	1,4506	4,0104	9,1896

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,465	-0,36	-5,78
BCP	0,203	0,20	-11,55
CORT. AMORIM	9,650	-0,52	7,22
CTT	2,864	3,77	-2,78
EDP	3,690	1,91	21,02
EDP R	10,220	3,55	31,45
GALP	14,280	-1,89	3,52
IBERSOL	7,500	0,27	-5,06
J MARTINS	15,045	-0,30	45,50
MOTA ENGIL	1,985	-1,24	23,29
NAVIGATOR	3,232	0,50	-10,22
NOS	5,325	-0,65	0,57
NOVABASE	2,510	0,40	24,26
PHAROL	0,098	-1,41	-40,20
RAMADA	6,200	0,00	-17,33
REN	12,320	-0,65	-5,95
SEMAPA	0,707	-0,42	-16,73
SONAE CAP.	0,904	-1,26	11,54
SONAE SGPS	6,200	0,00	-17,33

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	3,77
EDP R	3,55
EDP	1,91
NAVIGATOR	0,50
NOVABASE	0,40
NOS	-0,65
MOTA ENGIL	-1,24
SONAE CAP.	-1,26
PHAROL	-1,41
GALP	-1,89



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.119,62	0,17%	8,20%	5.429,32	4.551,84
CAC40	5.729,86	-0,62%	21,12%	5.778,24	4.555,99
ESTX 50 PR	3.605,19	-0,42%	20,12%	3.637,94	2.908,70
XTRA DAX	12.866,79	-0,34%	21,86%	12.986,49	10.279,20
S&P 500	3.027,82	-0,62%	20,78%	3.050,10	2.346,58
IBEX 35	9.285,00	0,01%	8,72%	9.587,60	8.286,20
NIKKEI 225	22.927,04	0,37%	14,55%	23.008,43	18.948,58

