

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

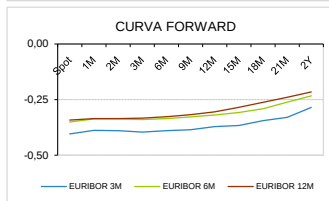
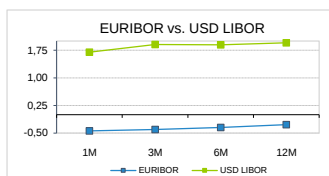
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

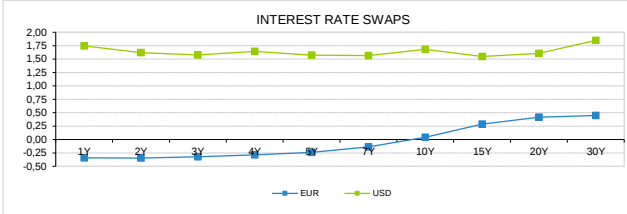
INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,4390	0	0	1M	1,6971	-1	-9	0,7054
3M	-0,4000	0	0	3M	1,9055	0	-2	0,7931
6M	-0,3450	0	0	6M	1,8969	0	-3	0,8573
12M	-0,2700	0	1	12M	1,9521	0	-4	0,9469

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3420	0	2	-0,3055	-0,0980	0,1521
2Y	-0,3460	0	1	-0,2609	-0,0370	0,2240
3Y	-0,3210	0	1	-0,2062	0,0268	0,2940
4Y	-0,2850	0	0	-0,1484	0,0940	0,3615
5Y	-0,2400	1	0	-0,0884	0,1618	0,4260
7Y	-0,1360	1	-1	0,0414	0,2918	0,5295
10Y	0,0410	1	-2	0,2272	0,4497	0,6497
15Y	0,2870	1	-2	0,4485	0,6041	0,7330
20Y	0,4150	1	-2	0,5503	0,6490	0,7223
30Y	0,4480	1	-3	0,5557	0,6044	0,6363

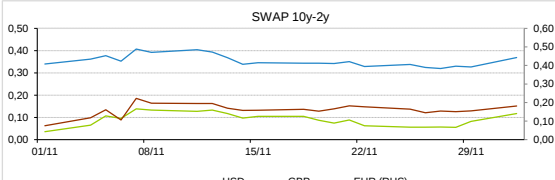
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	5,00
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7460	2	0	1,5083	1,5978	1,7180
2Y	1,6210	3	0	1,5090	1,6180	1,7510
3Y	1,5760	4	-1	1,5310	1,6671	1,7910
4Y	1,6430	6	11	1,5630	1,7022	1,8310
5Y	1,5720	4	0	1,5930	1,7190	1,8881
7Y	1,5650	-2	-4	1,6736	1,7950	1,9190
10Y	1,6800	4	-1	1,7560	1,8670	1,9815
15Y	1,5480	-8	9	1,8680	1,9320	1,9980
20Y	1,6040	-7	9	1,9169	1,9540	1,9960
30Y	1,8490	3	-3	1,9298	1,9601	1,9803

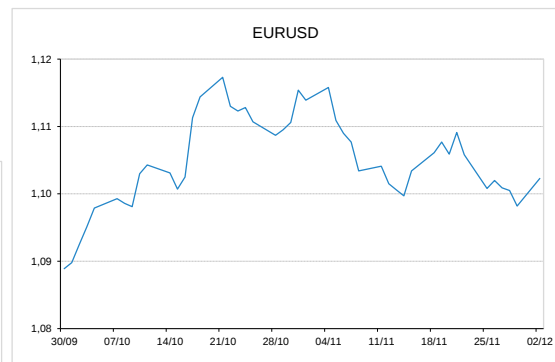
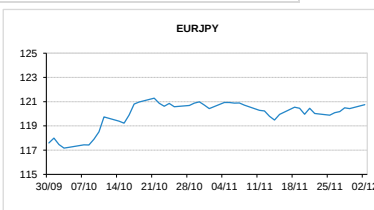
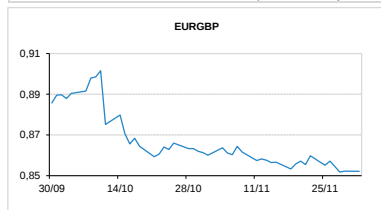


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,42	0,93	0,45	OT 2Y	-0,540	-0,01	0,80
JETFUEL	625,65	0,32	-3,56	OT 5Y	-0,068	0,03	13,90
DIESEL	575,25	-16,10	-18,92	OT 10Y	0,456	0,06	29,00
COBRE	5.879,50	-28,00	-63,50	BUND 10Y	-0,723	7,58	12,30
ZINCO	2.296,00	-3,50	-273,00	SCHATZ 2Y	0,016	0,69	4,80
OURO	1.464,27	0,21	-44,96	T-NOTE 10Y	2,669	2,92	12,60
TRIGO	538,00	-3,75	16,25	T-NOTE 2Y	2,019	1,34	11,80
LICENÇA C02	24,31	-0,91	-0,98	GILT 10Y	0,653	3,61	13,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1023	0,37%	-1,21%	1,1093	1,1156	1,1276
EUR/GBP	0,85218	0,01%	1,35%	0,8549	0,8577	0,8633
EUR/JPY	120,75	-0,27%	0,15%	120,75	120,75	120,75
EUR/CHF	1,0991	0,25%	0,02%	1,0981	1,0972	1,0954
EUR/BRL	4,6768	-0,18%	-4,36%	4,7218	4,7652	4,8794
EUR/PLN	4,2830	0,78%	-0,37%	4,3105	4,3353	4,3820



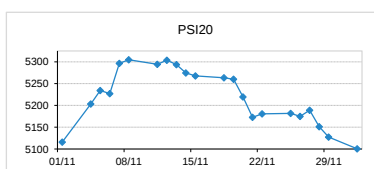
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1023	0,8522	120,75	1,0991	10,5623	7,4714	1,4741	1,62486	4,6768	10,1413
USD	0,9033	-	0,7739	109,125	0,9932	9,5408	6,7490	1,3305	1,4679	4,2191	9,1625

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,615	-0,62	-3,19
BCP	0,194	-1,22	-15,64
CORT. AMORIM	10,960	0,55	21,78
CTT	3,108	1,11	5,57
EDP	3,598	-1,96	18,01
EDP R	9,910	-0,40	27,46
GALP	14,630	-0,98	6,05
IBERSOL	7,380	0,00	-6,58
J MARTINS	14,440	-0,38	39,65
MOTA ENGIL	1,874	-1,73	16,40
NAVIGATOR	3,532	1,20	-1,89
NOS	4,984	1,22	-5,87
NOVABASE	2,820	0,00	46,71
PHAROL	0,103	-2,65	-36,89
RAMADA	6,140	0,66	-18,13
REN	13,680	0,00	4,43
SEMAPA	0,797	-0,99	-6,12
SONAE CAP.	0,918	0,77	13,27
SONAE SGPS	6,140	0,66	-18,13

MAIORES GANHOS/PERDAS	
Título	Variação %
NOS	1,22
NAVIGATOR	1,20
CTT	1,11
SONAE CAP.	0,77
RAMADA	0,66
SEMAPA	-0,99
BCP	-1,22
MOTA ENGIL	-1,73
EDP	-1,96
PHAROL	-2,65



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.100,24	-0,53%	7,80%	5.429,32	4.551,84
CAC40	5.793,13	-1,90%	22,46%	5.966,79	4.555,99
ESTX 50 PR	3.630,74	-1,96%	20,97%	3.733,45	2.908,70
XTRA DAX	12.984,30	-1,91%	22,96%	13.374,27	10.279,20
S&P 500	3.116,75	-0,78%	24,32%	3.154,26	2.346,58
IBEX 35	9.157,00	-2,09%	7,22%	9.587,60	8.286,20
NIKKEI 225	23.529,50	1,01%	17,56%	23.608,06	18.948,58

