

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

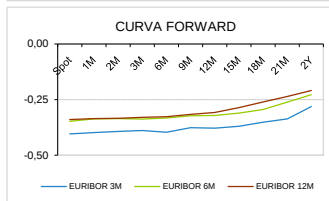
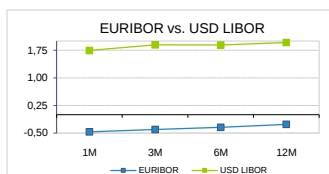
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

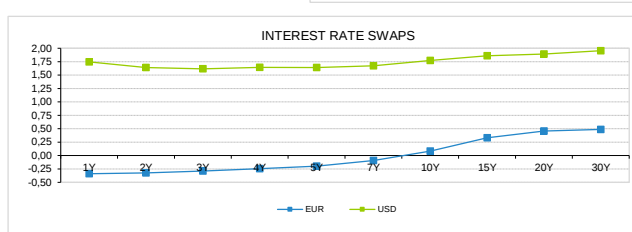
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4650	0	-2	1M	1,7449	1	1	0,7135	-0,7952
3M	-0,4000	0	0	3M	1,8985	0	0	0,7975	-0,7078
6M	-0,3420	0	-1	6M	1,8934	-1	-3	0,8810	-0,6344
12M	-0,2630	0	1	12M	1,9596	0	0	0,9786	-0,5084

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3397	0	0	-0,3081	-0,0992	0,1429
2Y	-0,3250	-1	2	-0,2583	-0,0394	0,2066
3Y	-0,2890	-1	3	-0,2050	0,0213	0,2735
4Y	-0,2460	-2	3	-0,1481	0,0836	0,3387
5Y	-0,1990	-3	3	-0,0899	0,1481	0,4002
7Y	-0,0920	-5	2	0,0322	0,2738	0,5083
10Y	0,0820	-6	0	0,2134	0,4303	0,6329
15Y	0,3310	-7	0	0,4305	0,5808	0,7154
20Y	0,4560	-7	0	0,5327	0,6285	0,7061
30Y	0,4870	-7	0	0,5386	0,5861	0,6179

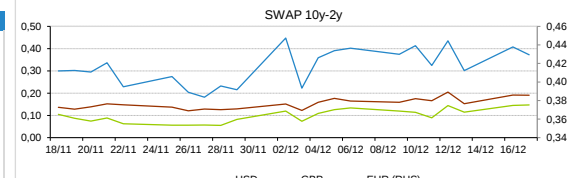
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	4,50
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7460	-2	-1	1,5938	1,7031	1,8464
2Y	1,6390	-4	-3	1,6152	1,7425	1,8620
3Y	1,6160	-4	-3	1,6439	1,7731	1,9097
4Y	1,6430	6	11	1,6771	1,7974	1,9442
5Y	1,6410	-5	-1	1,7100	1,8240	1,9792
7Y	1,6720	3	1	1,7738	1,9070	1,9990
10Y	1,7710	-5	0	1,8682	1,9505	2,0420
15Y	1,8610	2	31	1,9630	2,0145	2,0770
20Y	1,8930	29	29	1,9810	2,0350	2,0760
30Y	1,9540	-5	0	2,0045	2,0250	2,0556

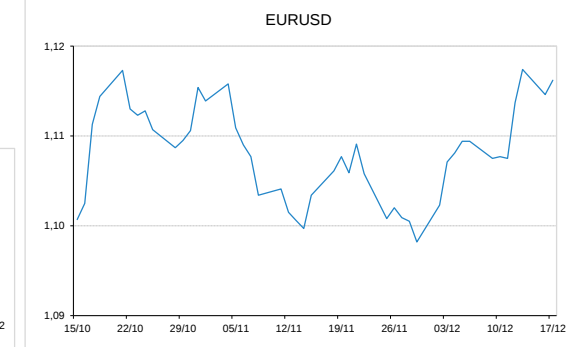
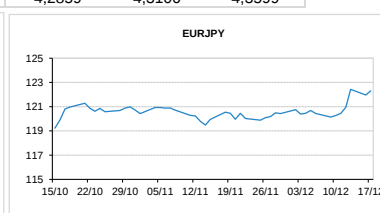


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,14	0,80	3,74	OT 2Y	-0,540	0,01	-8,10
JETFUEL	652,32	6,73	25,31	OT 5Y	-0,152	-0,02	-4,20
DIESEL	619,20	7,42	26,70	OT 10Y	0,354	-0,03	-1,80
COBRE	6.195,50	69,00	350,00	BUND 10Y	-0,879	-2,13	3,80
ZINCO	2.298,50	43,00	-90,00	SCHATZ 2Y	0,007	-1,38	1,40
OURO	1.477,07	-0,14	5,00	T-NOTE 10Y	2,722	-1,08	6,20
TRIGO	554,50	4,75	48,50	T-NOTE 2Y	2,070	-1,34	6,70
LICENÇA C02	26,07	1,06	2,08	GILT 10Y	0,682	-6,56	3,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1162	0,14%	0,91%	1,1232	1,1296	1,1422
EUR/GBP	0,84748	-1,57%	0,69%	0,8503	0,8530	0,8585
EUR/JPY	122,31	-0,28%	-1,44%	122,31	122,31	122,31
EUR/CHF	1,0932	0,00%	0,14%	1,0924	1,0916	1,0899
EUR/BRL	4,529	-0,13%	2,92%	4,5880	4,6340	4,7519
EUR/PLN	4,2611	0,00%	0,77%	4,2859	4,3106	4,3599



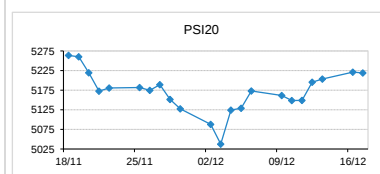
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1162	0,8475	122,31	1,0932	10,4467	7,4728	1,4670	1,62794	4,5290	10,0508
USD	0,8966	-	0,7611	109,525	0,9798	9,3709	6,6996	1,3154	1,4589	4,0681	9,0148

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,825	-0,60	0,43
BCP	0,201	-1,03	-12,46
CORT. AMORIM	11,260	1,49	25,11
CTT	3,216	-2,19	9,16
EDP	3,814	0,39	25,09
EDP R	10,200	0,20	31,19
GALP	14,930	1,56	8,23
IBERSOL	7,920	0,00	0,25
J MARTINS	14,710	-0,84	42,26
MOTA ENGIL	1,836	-0,49	14,04
NAVIGATOR	3,602	-1,04	0,06
NOS	4,892	0,45	-7,61
NOVABASE	2,680	-2,19	39,43
PHAROL	0,102	0,20	-37,25
RAMADA	5,820	-1,02	-22,40
REN	14,000	-0,71	6,87
SEMAPA	0,780	0,26	-8,13
SONAE CAP.	0,932	-0,59	15,00
SONAE SGPS	5,820	-1,02	-22,40

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	1,56
CORT. AMORIM	1,49
NOS	0,45
EDP	0,39
SEMAPA	0,26
RAMADA	-1,02
BCP	-1,03
NAVIGATOR	-1,04
CTT	-2,19
CTT	-2,19



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.218,84	-0,04%	10,30%	5.429,32	4.551,84
CAC40	5.968,26	-0,39%	26,16%	6.003,38	4.555,99
ESTX 50 PR	3.745,28	-0,73%	24,78%	3.778,47	2.908,70
XTRA DAX	13.287,83	-0,89%	25,84%	13.425,85	10.279,20
S&P 500	3.195,78	0,14%	27,48%	3.198,22	2.346,58
IBEX 35	9.615,90	-0,67%	12,60%	9.692,40	8.286,20
NIKKEI 225	24.066,12	0,47%	20,24%	24.091,12	18.948,58

