

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

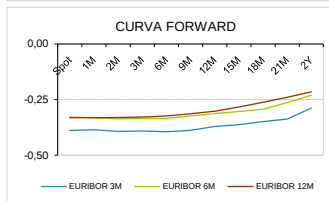
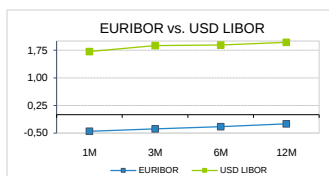
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

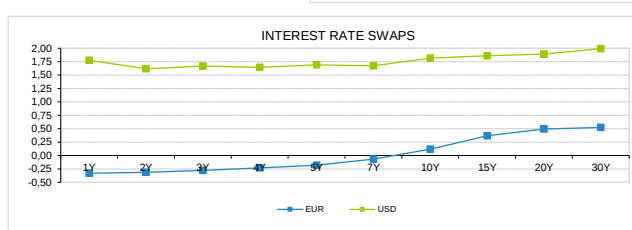
INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,4500	-1	1	1M	1,7143	-2	1	0,7054
3M	-0,3850	0	1	3M	1,8739	-3	-2	0,7956
6M	-0,3250	0	1	6M	1,8929	-2	0	0,8639
12M	-0,2480	-1	2	12M	1,9641	-3	3	0,9625
								-0,4962

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3311	0	1	-0,3030	-0,1048	0,1417
2Y	-0,3120	-2	2	-0,2618	-0,0502	0,2111
3Y	-0,2760	-4	2	-0,2078	0,0138	0,2790
4Y	-0,2310	-6	2	-0,1548	0,0808	0,3472
5Y	-0,1820	-7	1	-0,0955	0,1472	0,4140
7Y	-0,0670	-9	1	0,0318	0,2788	0,5210
10Y	0,1180	-10	1	0,2187	0,4412	0,6440
15Y	0,3680	-11	1	0,4404	0,5947	0,7300
20Y	0,4950	-12	1	0,5462	0,6445	0,7216
30Y	0,5240	-12	0	0,5469	0,5956	0,6287

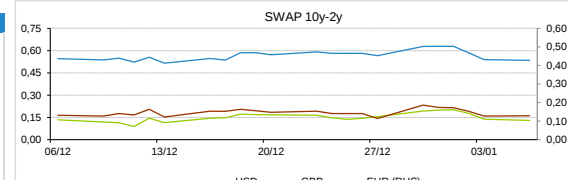
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	4,50
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7750	3	3	1,5173	1,5795	1,7561
2Y	1,6180	-4	8	1,5261	1,6383	1,5241
3Y	1,6660	5	7	1,5507	1,6365	1,6525
4Y	1,6430	6	11	1,7051	1,6770	1,8420
5Y	1,6900	5	9	1,5740	1,7240	1,8980
7Y	1,6720	3	1	1,6570	1,7835	1,9250
10Y	1,8150	4	9	1,7805	1,8740	1,9705
15Y	1,8610	2	31	1,8778	1,9405	2,0040
20Y	1,8930	29	29	1,9050	1,9831	2,0055
30Y	1,9910	4	8	1,9200	1,9325	1,9595

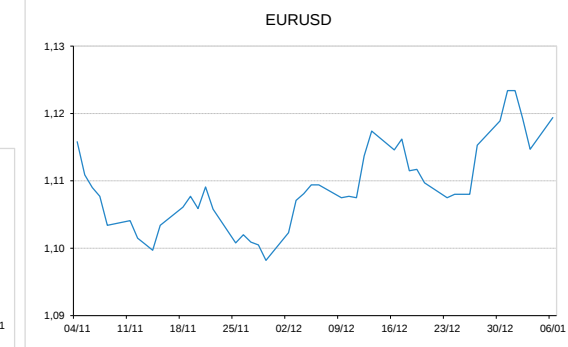
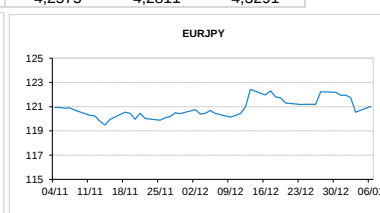


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,77	0,17	5,38	OT 2Y	-0,542	-0,01	0,00
JETFUEL	667,59	14,47	59,62	OT 5Y	-0,156	0,01	-7,50
DIESEL	630,36	12,45	56,32	OT 10Y	0,369	0,01	-5,50
COBRE	6.137,50	-58,50	314,50	BUND 10Y	-0,872	-0,14	0,30
ZINCO	2.321,00	-2,75	112,00	SCHATZ 2Y	0,011	0,00	-0,30
OURO	1.562,73	10,54	102,56	T-NOTE 10Y	2,651	1,38	0,60
TRIGO	550,75	-3,75	26,25	T-NOTE 2Y	2,013	2,67	1,10
LICENÇA C02	24,23	-0,75	-0,87	GILT 10Y	0,701	3,71	0,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1194	0,42%	0,90%	1,1258	1,1321	1,1446
EUR/GBP	0,85215	-0,12%	-0,89%	0,8549	0,8576	0,8631
EUR/JPY	121,02	-0,40%	-0,48%	121,02	121,02	121,02
EUR/CHF	1,0837	0,13%	1,08%	1,0829	1,0820	1,0805
EUR/BRL	4,5422	-0,28%	0,77%	4,6041	4,6491	4,7657
EUR/PLN	4,2345	0,26%	0,99%	4,2575	4,2811	4,3291



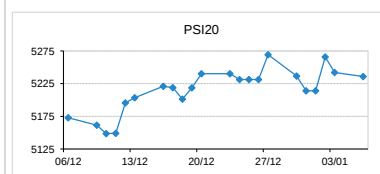
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1194	0,8522	121,02	1,0837	10,5306	7,4734	1,4511	1,6143	4,5422	9,8489
USD	0,8937	-	0,7599	108,31	0,9688	9,4097	6,6790	1,2975	1,4423	4,0499	8,8030

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,775	0,61	1,67
BCP	0,202	-1,56	-0,64
CORT. AMORIM	11,320	-0,18	0,18
CTT	3,132	-0,70	-1,82
EDP	3,831	-0,67	-0,85
EDP R	10,260	0,00	-2,29
GALP	15,760	2,74	5,77
IBERSOL	8,100	0,00	1,25
J MARTINS	14,780	0,31	0,78
MOTA ENIGL	1,821	-2,36	-2,62
NAVIGATOR	3,586	-0,61	-0,06
NOS	4,822	-1,11	0,46
NOVABASE	2,590	-1,89	0,39
PHAROL	0,102	0,20	2,41
RAMADA	5,840	0,00	0,00
REN	13,640	-1,30	-0,58
SEMAPA	0,755	-1,69	0,27
SONAE CAP.	0,891	-0,56	-2,09
SONAE SGPS	5,840	0,00	0,00

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	2,74
ALTRI	0,61
J MARTINS	0,31
PHAROL	0,20
REN	-1,30
BCP	-1,56
SEMAPA	-1,69
NOVABASE	-1,89
MOTA ENIGL	-2,36



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.235,90	-0,12%	0,42%	5.429,32	4.699,20
CAC40	6.013,59	-0,51%	0,59%	6.065,00	4.636,79
ESTX 50 PR	3.752,52	-0,55%	0,20%	3.801,13	2.964,15
XTRA DAX	13.126,99	-0,70%	-0,92%	13.425,85	10.483,90
S&P 500	3.232,32	-0,08%	0,04%	3.258,14	2.474,33
IBEX 35	9.600,90	-0,47%	0,54%	9.705,40	8.409,20
NIKKEI 225	23.204,86	-1,91%	-1,91%	24.091,12	19.920,80

