

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

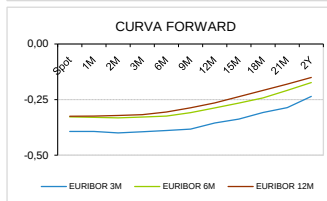
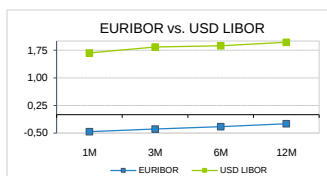
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

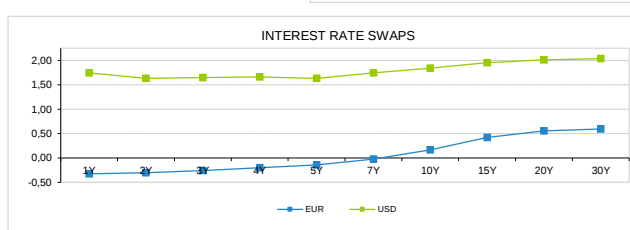
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4600	0	1	1M	1,6766	-1	-6	0,6903	-0,7736
3M	-0,3890	1	1	3M	1,8378	-1	-5	0,7815	-0,6754
6M	-0,3240	1	2	6M	1,8721	-1	-1	0,8375	-0,6172
12M	-0,2460	1	2	12M	1,9666	0	3	0,9269	-0,4832

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3252	1	1	-0,2655	-0,0210	0,2418
2Y	-0,3030	1	3	-0,2086	0,0440	0,3110
3Y	-0,2580	1	4	-0,1448	0,1100	0,3814
4Y	-0,2020	2	4	-0,0799	0,1780	0,4496
5Y	-0,1430	2	5	-0,0170	0,2467	0,5105
7Y	-0,0220	2	5	0,1167	0,3780	0,6230
10Y	0,1650	2	5	0,3075	0,5410	0,7482
15Y	0,4210	2	6	0,5358	0,7010	0,8410
20Y	0,5560	2	6	0,6491	0,7563	0,8359
30Y	0,5940	2	6	0,6632	0,7181	0,7537

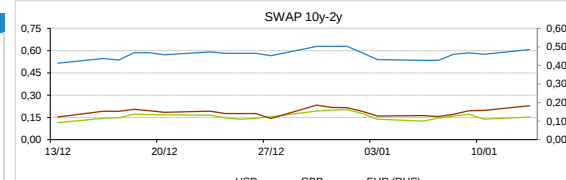
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	4,50
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7450	3	1	1,5644	1,6240	1,7910
2Y	1,6340	-3	-2	1,5693	1,6630	1,8533
3Y	1,6480	7	4	1,5770	1,7262	1,8911
4Y	1,6600	8	2	1,6254	1,7480	1,9090
5Y	1,6320	-5	-2	1,6614	1,8662	1,9656
7Y	1,7440	9	7	1,7355	1,8600	2,0151
10Y	1,8400	9	9	1,8200	1,9380	2,0410
15Y	1,9530	9	9	1,9210	2,0248	2,0580
20Y	2,0120	11	12	1,9720	2,0310	2,0680
30Y	2,0370	10	11	1,9830	2,0180	2,0484

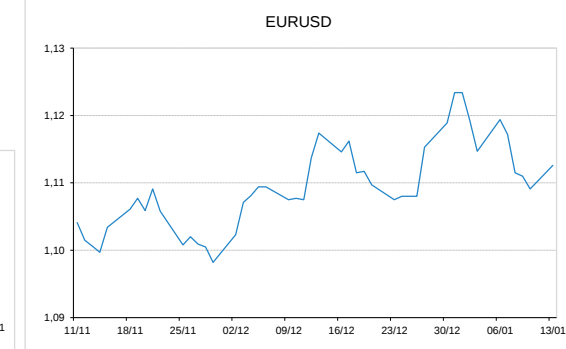
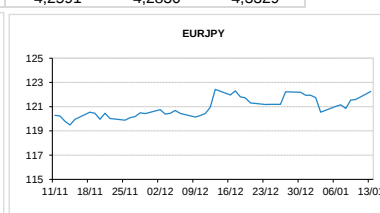


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,27	-0,71	0,02	OT 2Y	-0,474	0,01	6,00
JETFUEL	618,84	-14,94	-16,16	OT 5Y	-0,103	0,01	0,20
DIESEL	582,25	-16,00	-18,75	OT 10Y	0,431	0,04	2,90
COBRE	6.203,50	18,00	98,00	BUND 10Y	-0,776	4,16	7,00
ZINCO	2.387,50	1,75	159,00	SCHATZ 2Y	0,046	0,92	3,00
OURO	1.552,51	-9,83	76,18	T-NOTE 10Y	2,686	1,85	-5,00
TRIGO	561,50	-3,00	29,00	T-NOTE 2Y	2,045	1,34	-5,00
LICENÇA C02	24,03	-0,18	-0,14	GILT 10Y	0,680	-2,39	-6,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1126	0,32%	-0,43%	1,1190	1,1253	1,1379
EUR/GBP	0,8576	-1,11%	-2,63%	0,8601	0,8625	0,8675
EUR/JPY	122,25	-0,53%	0,15%	122,25	122,25	122,25
EUR/CHF	1,0810	0,06%	1,23%	1,0802	1,0794	1,0778
EUR/BRL	4,6032	-1,00%	-0,83%	4,6372	4,6801	4,8038
EUR/PLN	4,2368	0,01%	0,73%	4,2591	4,2830	4,3329



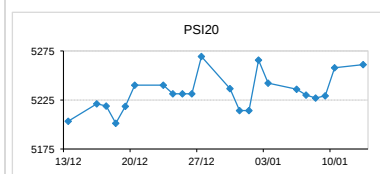
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1126	0,8576	122,25	1,0810	10,5477	7,4730	1,4533	1,61162	4,6032	9,9012
USD	0,8982	-	0,7705	109,93	0,9709	9,4761	6,7124	1,3051	1,4483	4,1391	8,8983

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,845	0,43	2,90
BCP	0,202	-0,93	-0,25
CORT. AMORIM	11,700	-0,17	3,54
CTT	3,252	-0,85	1,94
EDP	3,901	0,80	0,96
EDP R	10,380	0,78	-1,14
GALP	15,575	-0,51	4,53
IBERSOL	8,300	0,48	3,75
J MARTINS	15,135	0,53	3,20
MOTA ENGIL	1,853	0,16	-0,91
NAVIGATOR	3,378	-0,18	-2,05
NOS	4,880	-0,04	1,67
NOVABASE	2,660	3,50	3,10
PHAROL	0,103	0,20	3,01
RAMADA	5,820	0,34	-0,34
REN	13,260	-0,60	-3,35
SEMAPA	0,778	0,00	3,32
SONAE CAP.	0,885	0,17	-2,75
SONAE SGPS	5,820	0,34	-0,34

MAIORES GANHOS/PERDAS	
Título	Variação %
NOVABASE	3,50
EDP	0,80
EDP R	0,78
J MARTINS	0,53
IBERSOL	0,48
NAVIGATOR	-0,18
GALP	-0,51
REN	-0,60
CTT	-0,85
BCP	-0,93



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.261,06	0,06%	0,90%	5.429,32	4.699,20
CAC40	6.029,62	-0,13%	0,86%	6.071,66	4.730,55
ESTX 50 PR	3.776,26	-0,35%	0,83%	3.807,09	3.037,13
XTRA DAX	13.442,59	-0,30%	1,46%	13.548,20	10.786,75
S&P 500	3.277,51	0,42%	1,49%	3.282,99	2.570,41
IBEX 35	9.538,70	-0,36%	-0,11%	9.705,40	8.409,20
NIKKEI 225	23.850,57	0,47%	0,82%	24.091,12	20.110,76

