

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

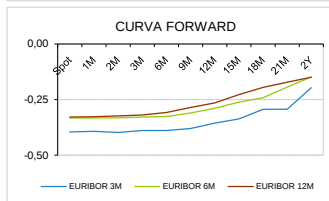
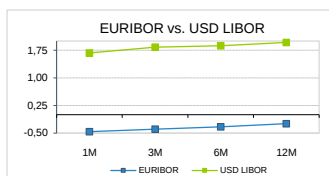
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

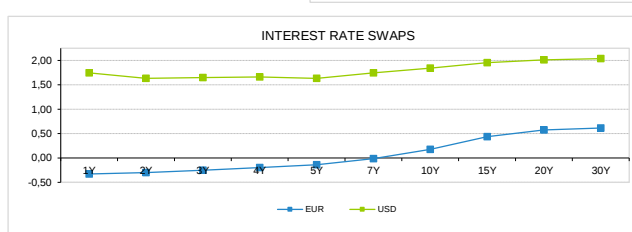
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4600	0	1	1M	1,6763	0	-6	0,6713	-0,7728
3M	-0,3910	0	1	3M	1,8313	-1	-7	0,7524	-0,6786
6M	-0,3290	-1	1	6M	1,8725	0	-3	0,7963	-0,6168
12M	-0,2430	0	2	12M	1,9620	0	0	0,8681	-0,4768

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3285	0	1	-0,2655	-0,0210	0,2331
2Y	-0,2990	0	2	-0,2068	0,0454	0,3004
3Y	-0,2520	1	3	-0,1443	0,1078	0,3708
4Y	-0,1960	1	3	-0,0799	0,1728	0,4340
5Y	-0,1380	1	3	-0,0180	0,2402	0,4950
7Y	-0,0150	1	3	0,1110	0,3660	0,6101
10Y	0,1750	1	3	0,3002	0,5366	0,7348
15Y	0,4360	2	4	0,5302	0,6955	0,8273
20Y	0,5730	2	5	0,6363	0,7419	0,8238
30Y	0,6140	2	5	0,6494	0,7031	0,7370

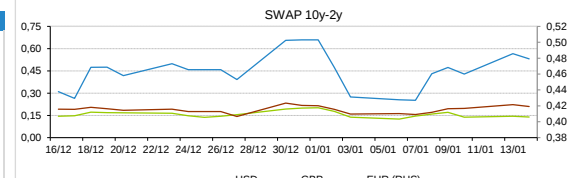
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	4,50
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7450	3	1	1,5409	1,5830	1,7863
2Y	1,6340	-3	-2	1,5441	1,6280	1,7950
3Y	1,6480	7	4	1,5450	1,6655	1,8325
4Y	1,6600	8	2	1,5750	1,7070	1,8800
5Y	1,6320	-5	-2	1,6110	1,7738	1,9340
7Y	1,7440	9	7	1,7053	1,8485	1,9545
10Y	1,8400	9	9	1,8077	1,9285	2,0317
15Y	1,9530	9	9	1,9104	1,9770	2,0700
20Y	2,0120	11	12	1,9594	2,0000	2,0450
30Y	2,0370	10	11	1,9520	1,9961	2,0160

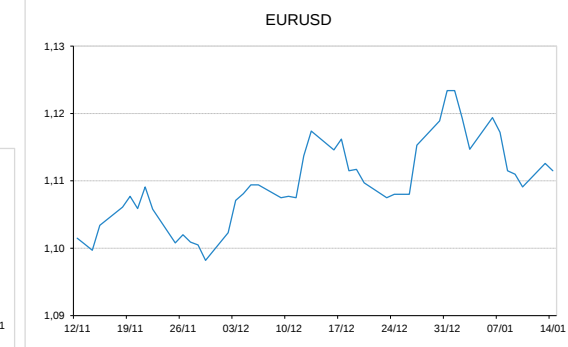
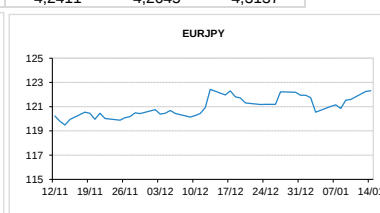


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,89	0,69	0,64	OT 2Y	-0,475	-0,01	6,60
JETFUEL	618,84	-14,94	-16,16	OT 5Y	-0,105	0,00	2,70
DIESEL	582,25	-16,00	-18,75	OT 10Y	0,425	-0,01	5,40
COBRE	6.291,50	92,00	160,00	BUND 10Y	-0,792	-1,46	7,80
ZINCO	2.384,00	1,00	128,50	SCHATZ 2Y	0,050	0,46	2,90
OURO	1.542,67	-7,09	66,34	T-NOTE 10Y	2,663	-2,00	-0,90
TRIGO	569,25	7,00	36,75	T-NOTE 2Y	2,038	-0,96	-0,20
LICENÇA C02	23,84	-0,30	-0,33	GILT 10Y	0,652	-3,09	-7,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1115	-0,10%	-0,28%	1,1178	1,1241	1,1368
EUR/GBP	0,85618	0,17%	-2,57%	0,8587	0,8611	0,8662
EUR/JPY	122,32	-0,06%	-0,29%	122,32	122,32	122,32
EUR/CHF	1,0770	0,33%	1,73%	1,0763	1,0754	1,0737
EUR/BRL	4,6109	0,06%	-1,91%	4,6428	4,6851	4,8102
EUR/PLN	4,2195	0,37%	0,92%	4,2411	4,2645	4,3137



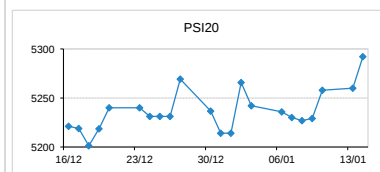
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1115	0,8562	122,32	1,0770	10,5197	7,4731	1,4538	1,6124	4,6109	9,8693
USD	0,8992	-	0,7687	110,035	0,9683	9,4613	6,7199	1,3069	1,4494	4,1408	8,8769

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,825	-0,09	2,55
BCP	0,201	-0,54	-0,84
CORT. AMORIM	11,520	-1,37	1,95
CTT	3,320	2,09	4,08
EDP	3,938	1,16	1,92
EDP R	10,600	1,73	0,95
GALP	15,415	-0,96	3,46
IBERSOL	8,340	0,48	4,25
J MARTINS	15,290	1,09	4,26
MOTA ENIGL	1,836	-1,13	-1,82
NAVIGATOR	3,372	-0,18	-2,22
NOS	4,976	1,76	3,67
NOVABASE	2,650	0,00	2,71
PHAROL	0,102	-0,78	2,41
RAMADA	5,740	-1,37	-1,71
REN	13,160	-1,05	-4,08
SEMAPA	0,779	0,00	3,45
SONAE CAP.	0,890	0,74	-2,25
SONAE SGPS	5,740	-1,37	-1,71

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	2,09
NOS	1,76
EDP R	1,73
EDP	1,16
J MARTINS	1,09
REN	-1,05
MOTA ENIGL	-1,13
CORT. AMORIM	-1,37
RAMADA	-1,37
RAMADA	-1,37



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.292,22	0,61%	1,50%	5.429,32	4.699,20
CAC40	6.040,89	0,08%	1,05%	6.071,66	4.730,55
ESTX 50 PR	3.774,88	-0,13%	0,79%	3.807,09	3.037,13
XTRA DAX	13.456,49	0,04%	1,57%	13.548,20	10.786,75
S&P 500	3.287,65	-0,02%	1,76%	3.288,13	2.570,41
IBEX 35	9.528,30	-0,16%	-0,22%	9.705,40	8.409,20
NIKKEI 225	24.025,17	0,73%	1,56%	24.091,12	20.110,76

