

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

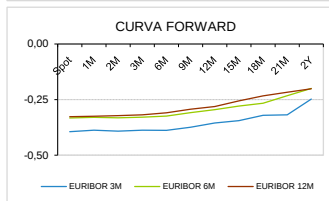
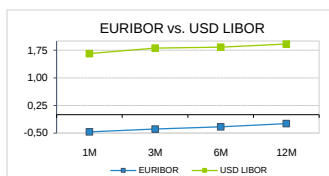
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

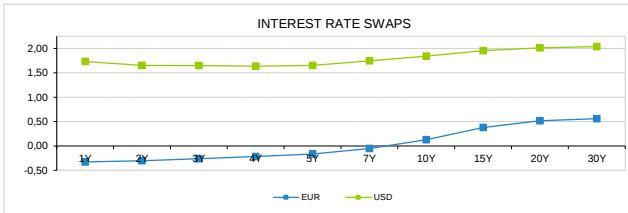
INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,4660	0	-2	1M	1,6595	1	-12	0,6326
3M	-0,3900	0	0	3M	1,8063	0	-13	0,7021
6M	-0,3290	1	0	6M	1,8344	0	-9	0,7446
12M	-0,2420	0	1	12M	1,9184	-1	-8	0,8074

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3275	0	1	-0,2824	-0,0957	0,1294
2Y	-0,3040	0	1	-0,2411	-0,0416	0,1948
3Y	-0,2630	0	0	-0,1925	0,0156	0,2629
4Y	-0,2150	-1	-1	-0,1407	0,0765	0,3272
5Y	-0,1640	-1	-2	-0,0869	0,1408	0,3887
7Y	-0,0520	-2	-3	0,0318	0,2649	0,5002
10Y	0,1270	-2	-4	0,2106	0,4324	0,6271
15Y	0,3800	-3	-4	0,4367	0,5916	0,7219
20Y	0,5160	-3	-3	0,5425	0,6419	0,7229
30Y	0,5590	-3	-2	0,5576	0,6056	0,6403

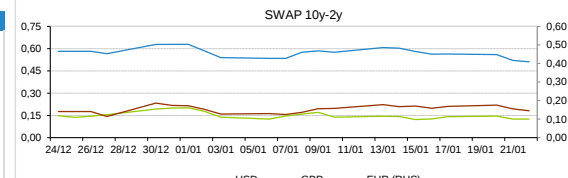
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	4,50
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7320	0	-4	1,5076	1,5505	1,7380
2Y	1,6510	1	-4	1,5135	1,5980	1,7405
3Y	1,6480	7	4	1,5340	1,6285	1,7755
4Y	1,6360	2	-1	1,5649	1,6923	1,8451
5Y	1,6530	2	-4	1,5730	1,7295	1,8781
7Y	1,7440	9	7	1,6430	1,7996	1,9316
10Y	1,8400	9	9	1,7628	1,8796	1,9779
15Y	1,9530	9	9	1,8637	1,9465	1,9960
20Y	2,0120	11	12	1,9110	1,9684	1,9825
30Y	2,0370	10	11	1,9020	1,9418	1,9584

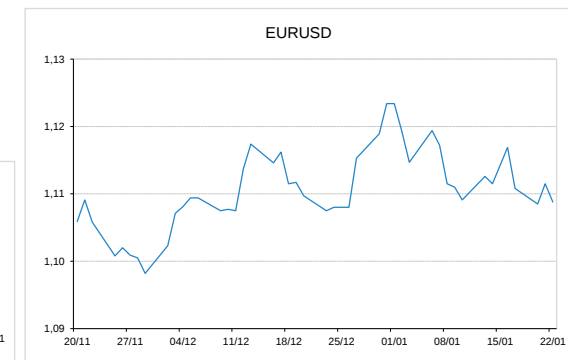
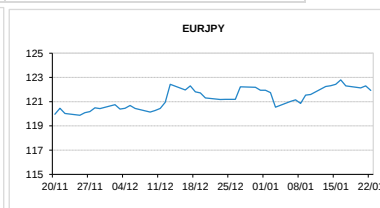


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,29	-1,30	-1,91	OT 2Y	-0,364	0,00	12,30
JETFUEL	614,65	-7,56	-36,70	OT 5Y	0,005	-0,01	11,50
DIESEL	574,50	-7,00	-44,91	OT 10Y	0,453	-0,01	3,60
COBRE	6.145,50	-99,00	-15,00	BUND 10Y	-0,885	-0,82	-6,20
ZINCO	2.470,25	12,00	123,25	SCHATZ 2Y	0,044	0,00	3,00
OURO	1.555,65	-1,50	78,25	T-NOTE 10Y	2,625	0,61	-14,00
TRIGO	579,75	-1,75	37,50	T-NOTE 2Y	1,998	-0,19	-10,30
LICENÇA C02	24,99	0,07	-1,68	GILT 10Y	0,555	0,79	-14,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1088	-0,24%	0,12%	1,1151	1,1212	1,1335
EUR/GBP	0,84445	0,69%	1,50%	0,8468	0,8491	0,8538
EUR/JPY	121,93	0,31%	-0,62%	121,93	121,93	121,93
EUR/CHF	1,0750	-0,09%	1,32%	1,0743	1,0734	1,0715
EUR/BRL	4,6396	0,72%	-2,46%	4,6659	4,7071	4,8281
EUR/PLN	4,2403	-0,29%	0,69%	4,2621	4,2851	4,3337



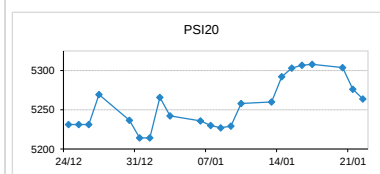
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1088	0,8445	121,93	1,0750	10,5464	7,4729	1,4563	1,62173	4,6396	9,9598
USD	0,9030	-	0,7609	109,905	0,9701	9,5243	6,7482	1,3121	1,4623	4,1830	8,9898

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,135	-1,76	8,01
BCP	0,188	-0,42	-7,10
CORT. AMORIM	11,280	-1,74	-0,18
CTT	3,178	0,76	-0,38
EDP	4,152	0,46	7,45
EDP R	10,960	0,74	4,38
GALP	14,565	-1,92	-2,25
IBERSOL	8,900	-1,11	11,25
J MARTINS	15,445	0,26	5,32
MOTA ENGIL	1,772	-0,28	-5,24
NAVIGATOR	3,374	0,30	-2,16
NOS	4,932	-0,24	2,75
NOVABASE	2,700	-0,37	4,65
PHAROL	0,103	0,39	3,41
RAMADA	5,740	0,70	-1,71
REN	13,200	0,00	-3,79
SEMAPA	0,780	-1,89	3,59
SONAE CAP.	0,864	-0,58	-5,05
SONAE SGPS	5,740	0,70	-1,71

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	0,76
EDP R	0,74
RAMADA	0,70
RAMADA	0,70
EDP	0,46
IBERSOL	-1,11
CORT. AMORIM	-1,74
ALTRI	-1,76
SEMAPA	-1,89
GALP	-1,92



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.263,81	-0,23%	0,95%	5.429,32	4.699,20
CAC40	6.010,98	-0,58%	0,55%	6.109,81	4.820,14
ESTX 50 PR	3.769,79	-0,51%	0,66%	3.813,80	3.094,48
XTRA DAX	13.515,75	-0,30%	2,01%	13.640,06	10.863,56
S&P 500	3.329,85	0,27%	3,07%	3.337,77	2.612,86
IBEX 35	9.573,70	-0,39%	0,26%	9.709,90	8.409,20
NIKKEI 225	24.031,35	0,70%	1,58%	24.115,95	20.110,76

