

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

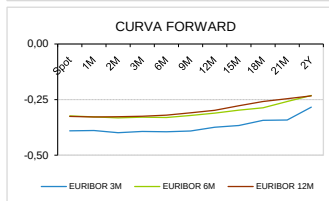
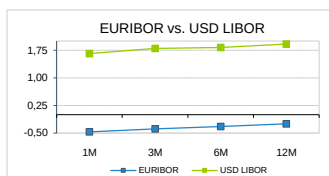
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

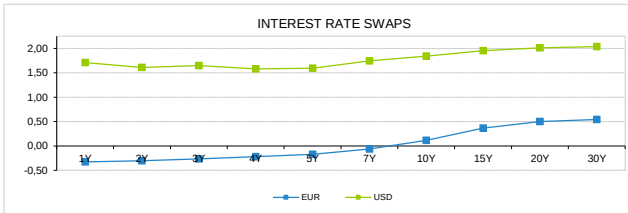
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4670	0	-2	1M	1,6594	0	-12	0,6286	-0,7620
3M	-0,3860	0	1	3M	1,8009	-1	-13	0,6900	-0,6756
6M	-0,3200	1	2	6M	1,8246	-1	-10	0,7389	-0,6204
12M	-0,2470	-1	0	12M	1,9190	0	-8	0,8019	-0,4940

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3265	0	1	-0,2997	-0,1422	0,0750
2Y	-0,3020	0	1	-0,2658	-0,0922	0,1408
3Y	-0,2640	0	0	-0,2244	-0,0365	0,2064
4Y	-0,2190	0	-2	-0,1789	0,0242	0,2677
5Y	-0,1700	-1	-2	-0,1281	0,0867	0,3300
7Y	-0,0620	-1	-4	-0,0139	0,2086	0,4456
10Y	0,1160	-1	-5	0,1601	0,3797	0,5717
15Y	0,3670	-1	-6	0,3889	0,5419	0,6690
20Y	0,5020	-1	-5	0,4968	0,5937	0,6747
30Y	0,5430	-2	-4	0,5117	0,5571	0,5893

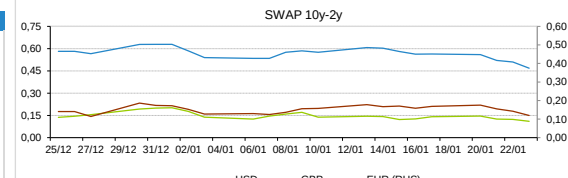
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	4,50
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7090	-2	-7	1,4563	1,4875	1,6580
2Y	1,6110	-4	-9	1,4554	1,5370	1,6910
3Y	1,6480	7	4	1,4480	1,5680	1,7310
4Y	1,5810	-6	-6	1,4775	1,6080	1,7660
5Y	1,5950	-6	-10	1,5200	1,6435	1,8172
7Y	1,7440	9	7	1,6074	1,7150	1,8530
10Y	1,8400	9	9	1,6870	1,7940	1,8990
15Y	1,9530	9	9	1,7810	1,8630	1,9330
20Y	2,0120	11	12	1,8310	1,8880	1,9310
30Y	2,0370	10	11	1,8430	1,8856	1,9024

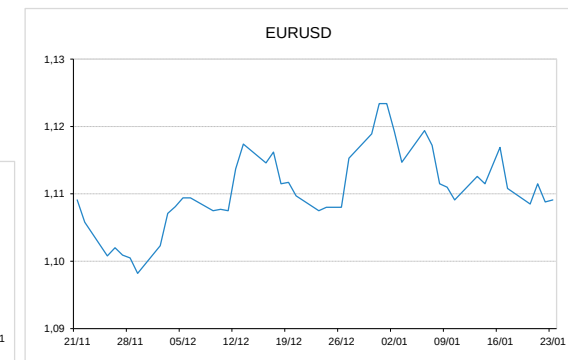
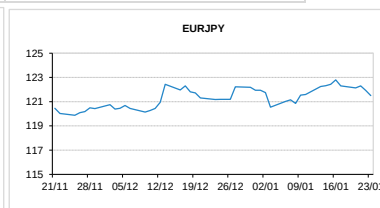
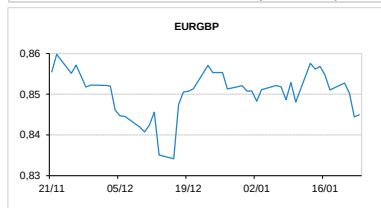


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,92	-1,29	-3,50	OT 2Y	-0,386	-0,03	12,60
JETFUEL	597,25	-17,40	-54,10	OT 5Y	-0,037	-0,04	8,30
DIESEL	555,50	-19,00	-63,91	OT 10Y	0,403	-0,05	-1,30
COBRE	6.105,00	-54,00	-69,00	BUND 10Y	-0,933	-4,79	-11,00
ZINCO	2.403,50	-66,75	56,50	SCHATZ 2Y	0,030	-1,38	1,60
OURO	1.564,13	6,28	80,08	T-NOTE 10Y	2,582	-3,97	-16,10
TRIGO	576,00	-1,75	36,50	T-NOTE 2Y	1,963	-3,05	-11,90
LICENÇA C02	24,62	-0,39	-1,92	GILT 10Y	0,502	-4,96	-18,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1091	0,03%	0,14%	1,1153	1,1214	1,1334
EUR/GBP	0,84498	-0,06%	1,43%	0,8473	0,8496	0,8542
EUR/JPY	121,5	0,35%	-0,26%	121,50	121,50	121,50
EUR/CHF	1,0707	0,34%	1,73%	1,0700	1,0691	1,0672
EUR/BRL	4,603	0,76%	-1,72%	4,6323	4,6740	4,8017
EUR/PLN	4,2475	-0,17%	0,52%	4,2690	4,2920	4,3405



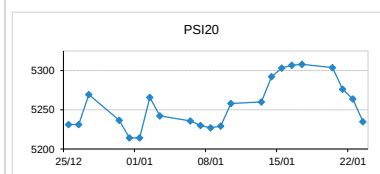
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1091	0,8450	121,50	1,0707	10,5473	7,4728	1,4513	1,61565	4,6030	9,9559
USD	0,9053	-	0,7623	109,355	0,9693	9,5485	6,7654	1,3147	1,4604	4,1676	9,0209

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,895	-3,91	3,79
BCP	0,189	0,53	-6,61
CORT. AMORIM	11,060	-1,95	-2,12
CTT	3,072	-3,34	-3,70
EDP	4,212	1,45	9,01
EDP R	11,260	2,74	7,24
GALP	14,100	-3,19	-5,37
IBERSOL	8,740	-1,80	9,25
J MARTINS	15,430	-0,10	5,22
MOTA ENGIL	1,745	-1,52	-6,68
NAVIGATOR	3,304	-2,07	-4,19
NOS	4,894	-0,77	1,96
NOVABASE	2,680	-0,74	3,88
PHAROL	0,102	-0,58	2,81
RAMADA	5,740	0,00	-1,71
REN	12,860	-2,58	-6,27
SEMAPA	0,781	0,13	3,72
SONAE CAP.	0,851	-1,56	-6,54
SONAE SGPS	5,740	0,00	-1,71

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	2,74
EDP	1,45
BCP	0,53
SEMAPA	0,13
NAVIGATOR	-2,07
REN	-2,58
GALP	-3,19
CTT	-3,34
ALTRI	-3,91



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.234,74	-0,55%	0,40%	5.429,32	4.699,20
CAC40	5.971,79	-0,65%	-0,10%	6.109,81	4.820,14
ESTX 50 PR	3.736,85	-0,87%	-0,22%	3.813,80	3.094,48
XTRA DAX	13.388,42	-0,94%	1,05%	13.640,06	10.863,56
S&P 500	3.309,19	-0,38%	2,43%	3.337,77	2.612,86
IBEX 35	9.518,50	-0,58%	-0,32%	9.709,90	8.409,20
NIKKEI 225	23.795,44	-0,98%	0,59%	24.115,95	20.110,76

