

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

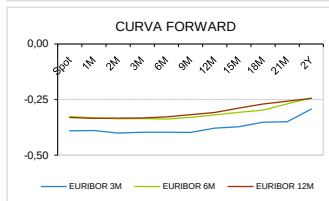
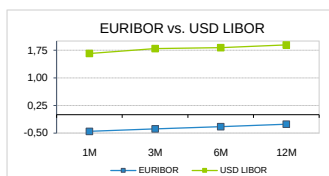
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

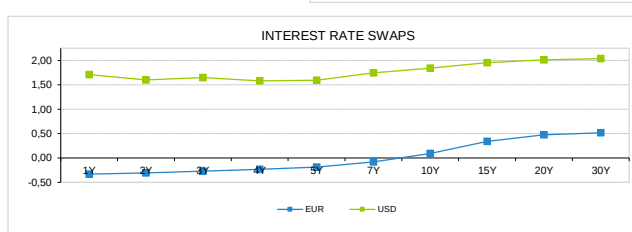
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4510	2	0	1M	1,6609	0	-13	0,6335	-0,7670
3M	-0,3860	0	1	3M	1,7941	-1	-15	0,6971	-0,6692
6M	-0,3230	0	1	6M	1,8218	0	-10	0,7459	-0,6222
12M	-0,2580	-1	-1	12M	1,8945	-2	-11	0,8129	-0,4902

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3316	0	-1	-0,3078	-0,1613	0,0385
2Y	-0,3060	0	0	-0,2760	-0,1190	0,1040
3Y	-0,2710	-1	-1	-0,2379	-0,0661	0,1700
4Y	-0,2310	-1	-2	-0,1983	-0,0056	0,2315
5Y	-0,1860	-2	-3	-0,1507	0,0563	0,2920
7Y	-0,0830	-2	-4	-0,0411	0,1750	0,4060
10Y	0,0910	-3	-5	0,1327	0,3471	0,5345
15Y	0,3410	-3	-5	0,3582	0,5069	0,6362
20Y	0,4750	-3	-5	0,4638	0,5567	0,6318
30Y	0,5160	-3	-4	0,4783	0,5221	0,5537

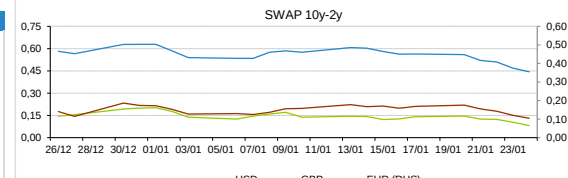
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	4,50
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7090	-2	-7	1,4690	1,4535	1,6300
2Y	1,6000	-1	-10	1,4080	1,4930	1,6465
3Y	1,6480	7	4	1,4240	1,5310	1,6815
4Y	1,5810	-6	-6	1,4696	1,5690	1,7130
5Y	1,5950	-6	-10	1,4800	1,6060	1,7654
7Y	1,7440	9	7	1,5470	1,6730	1,8020
10Y	1,8400	9	9	1,6410	1,7525	1,8510
15Y	1,9530	9	9	1,7440	1,8220	1,8900
20Y	2,0120	11	12	1,7930	1,8460	1,8900
30Y	2,0370	10	11	1,8040	1,8310	1,8500

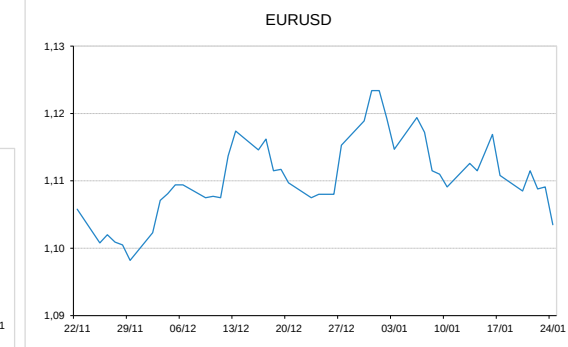
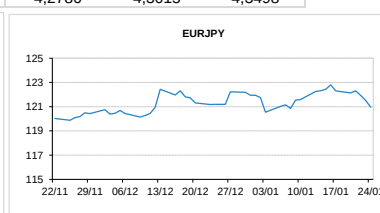


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	60,56	-1,48	-5,60	OT 2Y	-0,409	-0,02	10,30
JETFUEL	594,19	-3,06	-55,06	OT 5Y	-0,076	-0,04	4,40
DIESEL	551,00	-4,50	-67,30	OT 10Y	0,376	-0,03	-4,00
COBRE	6.026,00	-119,00	-203,00	BUND 10Y	-0,956	-2,25	-13,30
ZINCO	2.350,50	-53,00	54,00	SCHATZ 2Y	0,018	-0,92	0,40
OURO	1.572,66	5,31	72,93	T-NOTE 10Y	2,565	-3,35	-17,80
TRIGO	572,00	-8,50	31,00	T-NOTE 2Y	1,963	-2,10	-11,90
LICENÇA C02	24,41	-0,29	-1,67	GILT 10Y	0,474	-2,78	-21,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1035	-0,50%	-0,41%	1,1097	1,1158	1,1277
EUR/GBP	0,84313	0,22%	1,45%	0,8455	0,8478	0,8523
EUR/JPY	120,96	0,45%	0,19%	120,96	120,96	120,96
EUR/CHF	1,0710	0,01%	1,46%	1,0703	1,0695	1,0676
EUR/BRL	4,6115	-0,02%	-1,82%	4,6386	4,6804	4,8083
EUR/PLN	4,2571	-0,24%	0,13%	4,2786	4,3015	4,3498



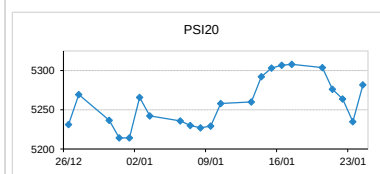
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1035	0,8431	120,96	1,0710	10,5502	7,4732	1,4493	1,61534	4,6115	9,9687
USD	0,9071	-	0,7653	109,425	0,9708	9,5689	6,7788	1,3139	1,4649	4,1834	9,0445

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,080	3,14	7,04
BCP	0,189	-0,05	-6,66
CORT. AMORIM	11,040	-0,18	-2,30
CTT	3,132	1,95	-1,82
EDP	4,296	1,99	11,18
EDP R	11,380	1,07	8,38
GALP	14,125	0,18	-5,20
IBERSOL	8,820	0,92	10,25
J MARTINS	15,820	2,53	7,88
MOTA ENGIL	1,770	1,43	-5,35
NAVIGATOR	3,332	0,85	-3,38
NOS	4,862	-0,65	1,29
NOVABASE	2,700	0,75	4,65
PHAROL	0,103	0,59	3,41
RAMADA	5,740	0,00	-1,71
REN	12,980	0,93	-5,39
SEMAPA	0,776	-0,64	3,05
SONAE CAP.	0,857	0,71	-5,88
SONAE SGPS	5,740	0,00	-1,71

MAIORES GANHOS/PERDAS	
Título	Variação %
ALTRI	3,14
J MARTINS	2,53
EDP	1,99
CTT	1,95
MOTA ENGIL	1,43
BCP	-0,05
CORT. AMORIM	-0,18
SEMAPA	-0,64
NOS	-0,65



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.281,71	0,90%	1,30%	5.429,32	4.699,20
CAC40	6.018,84	0,79%	0,68%	6.109,81	4.832,40
ESTX 50 PR	3.776,25	1,05%	0,83%	3.813,80	3.107,67
XTRA DAX	13.567,16	1,34%	2,40%	13.640,06	10.863,56
S&P 500	3.314,11	-0,33%	2,59%	3.337,77	2.624,06
IBEX 35	9.558,40	0,42%	0,10%	9.709,90	8.409,20
NIKKEI 225	23.827,18	0,13%	0,72%	24.115,95	20.110,76

