

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

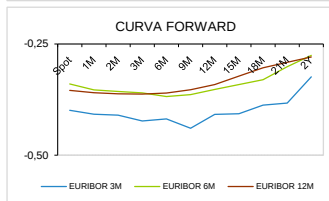
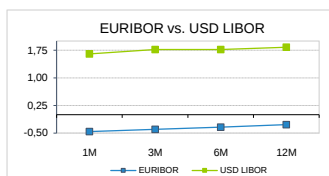
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

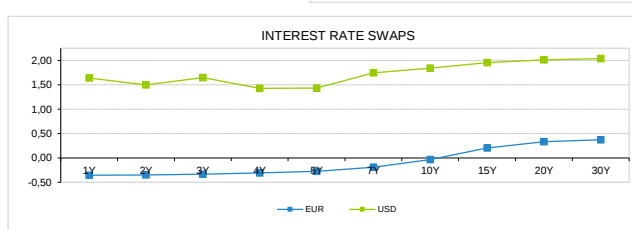
INTERBANK OFFERED RATE								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,4580	0	-1	1M	1,6500	0	-15	0,6155
3M	-0,3990	0	-1	3M	1,7695	-1	-18	0,6863
6M	-0,3360	0	-1	6M	1,7710	-1	-15	0,7426
12M	-0,2690	0	-2	12M	1,8313	-1	-17	0,7976
								CHF LIBOR
								-0,7638
								-0,6782
								-0,6392
								-0,5060

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3541	-1	-3	-0,3412	-0,1995	-0,0050
2Y	-0,3490	-2	-5	-0,3101	-0,1511	0,0580
3Y	-0,3320	-2	-7	-0,2730	-0,1019	0,1263
4Y	-0,3070	-2	-10	-0,2300	-0,0467	0,1910
5Y	-0,2750	-3	-12	-0,1858	0,0150	0,2485
7Y	-0,1910	-4	-16	-0,0781	0,1346	0,3590
10Y	-0,0330	-4	-19	0,0911	0,2940	0,4850
15Y	0,2040	-5	-21	0,3122	0,4588	0,5818
20Y	0,3350	-5	-21	0,4175	0,5099	0,5835
30Y	0,3730	-5	-21	0,4314	0,4735	0,5034

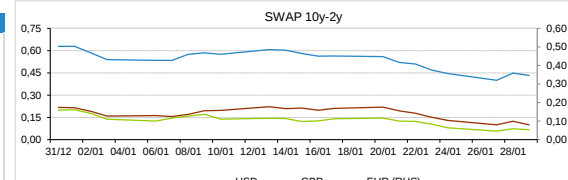
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	4,50
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,6400	-4	-14	1,3615	1,3565	1,5533
2Y	1,4960	-6	-20	1,3487	1,4105	1,5750
3Y	1,6480	7	4	1,3606	1,4510	1,6140
4Y	1,4280	-8	-22	1,3860	1,5072	1,6480
5Y	1,4330	-9	-26	1,4030	1,5320	1,7029
7Y	1,7440	9	7	1,4710	1,6020	1,7360
10Y	1,8400	9	9	1,5870	1,6830	1,7825
15Y	1,9530	9	9	1,6730	1,7550	1,8220
20Y	2,0120	11	12	1,7200	1,7810	1,8260
30Y	2,0370	10	11	1,7510	1,7660	1,7870

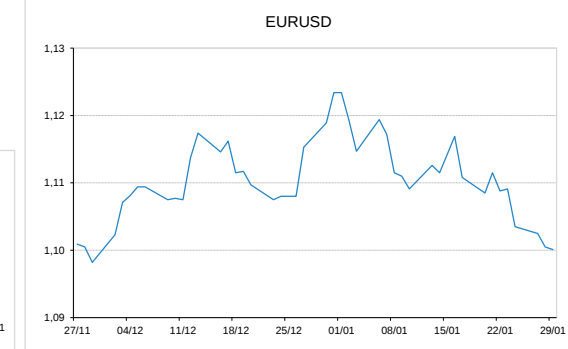
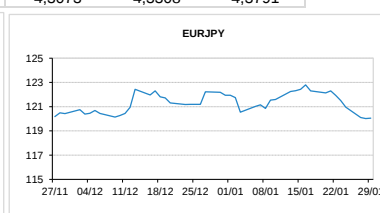


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	60,11	0,60	-6,76	OT 2Y	-0,430	-0,01	11,70
JETFUEL	568,32	-4,16	-91,93	OT 5Y	-0,104	-0,02	0,10
DIESEL	527,59	-3,91	-100,91	OT 10Y	0,313	-0,03	-12,90
COBRE	5.702,50	-40,00	-511,00	BUND 10Y	-1,003	-2,51	-24,50
ZINCO	2.239,75	-8,25	-71,50	SCHATZ 2Y	-0,005	-0,69	-4,90
OURO	1.570,21	0,27	59,65	T-NOTE 10Y	2,496	-2,27	-22,60
TRIGO	562,00	-7,75	5,75	T-NOTE 2Y	1,910	-2,29	-12,80
LICENÇA C02	23,99	-0,66	-2,71	GILT 10Y	0,424	-3,11	-36,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1001	-0,04%	-1,68%	1,1062	1,1124	1,1241
EUR/GBP	0,8458	0,03%	0,74%	0,8482	0,8506	0,8553
EUR/JPY	120,06	-0,03%	1,77%	120,06	120,06	120,06
EUR/CHF	1,0726	-0,01%	1,22%	1,0719	1,0711	1,0694
EUR/BRL	4,639	-0,44%	-2,88%	4,6815	4,7264	4,8353
EUR/PLN	4,2858	-0,33%	-0,73%	4,3073	4,3308	4,3791



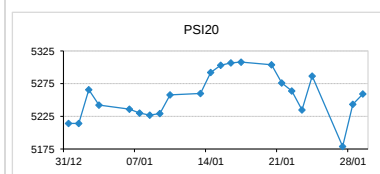
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1001	0,8458	120,06	1,0726	10,5884	7,4730	1,4525	1,63123	4,6390	10,0854
USD	0,9092	-	0,7692	109,165	0,9750	9,6199	6,7947	1,3207	1,4840	4,2165	9,1746

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,865	0,09	3,26
BCP	0,191	0,79	-5,92
CORT. AMORIM	11,000	-0,18	-2,65
CTT	3,036	-0,33	-4,83
EDP	4,364	1,16	12,94
EDP R	11,760	2,44	12,00
GALP	13,865	0,04	-6,95
IBERSOL	8,600	-1,15	7,50
J MARTINS	15,530	-0,74	5,90
MOTA ENGIL	1,703	-0,87	-8,93
NAVIGATOR	3,298	0,37	-4,36
NOS	4,806	-0,25	0,12
NOVABASE	2,690	0,00	4,26
PHAROL	0,102	-0,20	2,21
RAMADA	5,700	-0,70	-2,40
REN	12,780	0,31	-6,85
SEMAPA	0,783	2,62	3,98
SONAE CAP.	0,851	-0,64	-6,48
SONAE SGPS	5,700	-0,70	-2,40

MAIORES GANHOS/PERDAS	
Título	Variação %
SEMAPA	2,62
EDP R	2,44
EDP	1,16
BCP	0,79
NAVIGATOR	0,37
RAMADA	-0,70
RAMADA	-0,70
J MARTINS	-0,74
MOTA ENGIL	-0,87
IBERSOL	-1,15



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.259,35	0,31%	0,87%	5.429,32	4.699,20
CAC40	5.954,89	0,49%	-0,39%	6.109,81	4.879,66
ESTX 50 PR	3.736,36	0,46%	-0,23%	3.813,80	3.124,62
XTRA DAX	13.345,00	0,16%	0,72%	13.640,06	10.863,56
S&P 500	3.286,67	0,33%	1,74%	3.337,77	2.631,05
IBEX 35	9.546,70	0,66%	-0,03%	9.709,90	8.409,20
NIKKEI 225	23.379,40	0,71%	-1,17%	24.115,95	20.110,76

