

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

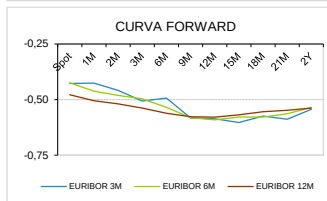
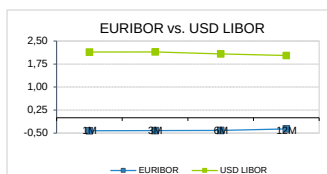
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

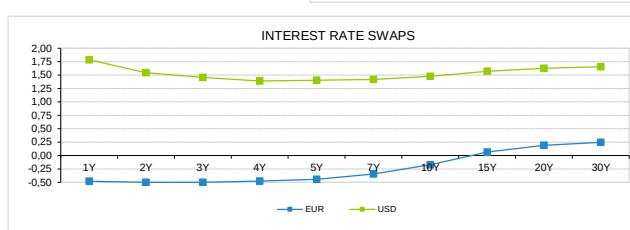
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4230	-1	-3	1M	2,1395	-1	-13	0,7090	-0,8568
3M	-0,4180	-1	-5	3M	2,1444	1	-13	0,7620	-0,8422
6M	-0,4150	-1	-5	6M	2,0801	4	-10	0,8055	-0,8214
12M	-0,3640	-1	-5	12M	2,0285	6	-16	0,8663	-0,7170

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,4790	0	-6	-0,5789	-0,4519	-0,2393
2Y	-0,5000	1	-5	-0,5585	-0,3999	-0,1710
3Y	-0,4990	2	-8	-0,5230	-0,3512	-0,0980
4Y	-0,4770	2	-11	-0,4791	-0,2887	-0,0264
5Y	-0,4440	3	-14	-0,4331	-0,2208	0,0390
7Y	-0,3460	5	-20	-0,3157	-0,0897	0,1409
10Y	-0,1730	6	-28	-0,1365	0,0660	0,2581
15Y	0,0650	6	-36	0,0762	0,2147	0,3368
20Y	0,1890	7	-40	0,1753	0,2690	0,3473
30Y	0,2450	7	-42	0,2092	0,2558	0,2904

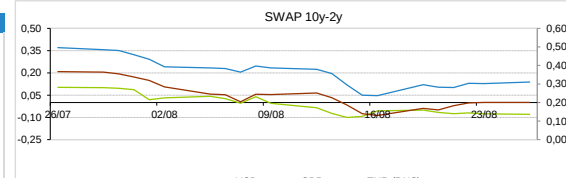
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,25
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	6,00
Austrália	1,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7850	2	-23	1,2802	1,0650	1,3820
2Y	1,5450	3	-28	1,2381	1,2668	1,4125
3Y	1,4560	3	-32	1,1905	1,2970	1,3852
4Y	1,3890	-4	-46	1,2215	1,2629	1,3894
5Y	1,4050	3	-38	1,2495	1,3087	1,5404
7Y	1,4190	3	-44	1,3300	1,3175	1,4987
10Y	1,4770	2	-50	1,4230	1,5290	1,5580
15Y	1,5690	2	-55	1,5458	1,6247	1,7052
20Y	1,6260	1	-56	1,6045	1,6470	1,7139
30Y	1,6540	1	-57	1,6335	1,6620	1,6893

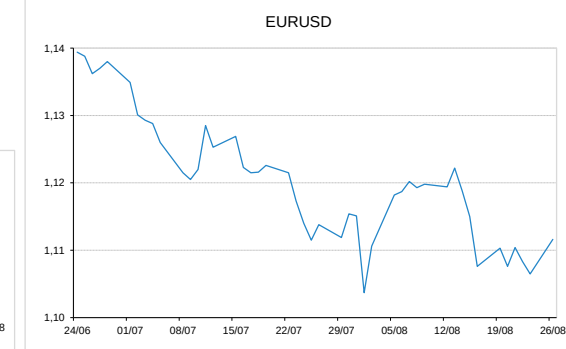
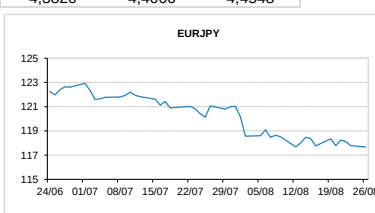


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	59,16	-0,18	-4,21	OT 2Y	-0,578	0,00	-1,00
JETFUEL	603,75	0,00	-26,50	OT 5Y	-0,362	-0,08	-12,90
DIESEL	568,00	0,00	-21,75	OT 10Y	0,168	0,00	-25,80
COBRE	5.634,50	-50,00	-335,00	BUND 10Y	-1,297	0,59	-29,70
ZINCO	2.259,50	7,50	-180,50	SCHATZ 2Y	-0,249	-0,23	-11,20
OURO	1.530,45	3,47	111,77	T-NOTE 10Y	2,484	-0,15	-36,20
TRIGO	475,00	-2,75	-29,25	T-NOTE 2Y	2,007	0,76	-24,50
LICENÇA C02	25,82	0,72	-2,47	GILT 10Y	0,490	0,00	-20,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1116	0,46%	-0,20%	1,1194	1,1269	1,1399
EUR/GBP	0,90808	-0,39%	-1,29%	0,9111	0,9142	0,9206
EUR/JPY	117,67	0,10%	2,88%	117,67	117,67	117,67
EUR/CHF	1,0873	-0,07%	1,68%	1,0859	1,0843	1,0815
EUR/BRL	4,6132	-0,38%	-8,87%	4,6755	4,7361	4,8648
EUR/PLN	4,3583	0,37%	-2,03%	4,3820	4,4066	4,4548



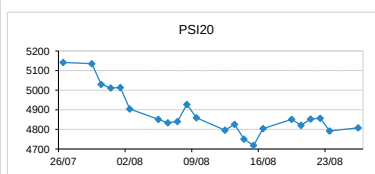
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1116	0,9081	117,67	1,0873	10,7454	7,4569	1,4747	1,63817	4,6132	9,9850
USD	0,8997	-	0,8183	105,985	0,9782	9,6612	6,7091	1,3290	1,4765	4,1445	8,9829

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,540	-0,72	-4,48
BCP	0,206	1,93	-10,24
CORT. AMORIM	8,940	-0,67	-0,67
CTT	1,926	2,56	-34,62
EDP	3,361	0,30	10,23
EDP R	9,550	-0,52	22,83
GALP	12,545	-0,55	-9,06
IBERSOL	8,100	0,00	2,53
J MARTINS	14,485	0,21	40,09
MOTA ENGIL	1,925	0,36	19,57
NAVIGATOR	3,028	1,34	-15,89
NOS	5,190	0,48	-1,98
NOVABASE	2,870	0,35	42,08
PHAROL	0,112	-1,75	-31,37
RAMADA	6,320	0,32	-15,73
REN	12,000	0,67	-8,40
SEMAPA	0,618	-0,32	-27,21
SONAE CAP.	0,825	0,49	1,85
SONAE SGPS	6,320	0,32	-15,73

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	2,56
BCP	1,93
NAVIGATOR	1,34
REN	0,67
SONAE CAP.	0,49
EDP R	-0,52
GALP	-0,55
CORT. AMORIM	-0,67
ALTRI	-0,72
PHAROL	-1,75



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.808,24	0,33%	1,62%	5.543,73	4.551,84
CAC40	5.351,02	0,45%	13,11%	5.672,77	4.555,99
ESTX 50 PR	3.348,84	0,44%	11,58%	3.573,57	2.908,70
XTRA DAX	11.658,04	0,40%	10,41%	12.656,05	10.279,20
S&P 500	2.866,36	0,66%	14,32%	3.027,98	2.346,58
IBEX 35	8.679,20	0,34%	1,63%	9.671,10	8.286,20
NIKKEI 225	20.261,04	-2,17%	1,23%	24.448,07	18.948,58

