

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

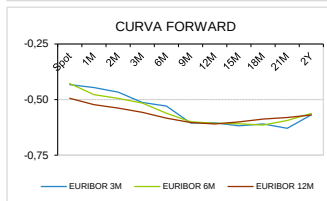
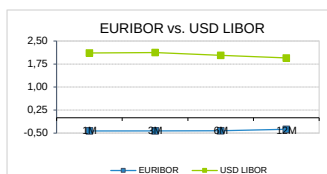
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

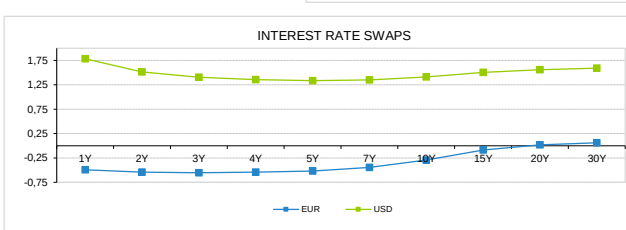
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4300	-1	-4	1M	2,1120	0	-13	0,7063	-0,8660
3M	-0,4280	-1	-6	3M	2,1241	1	-14	0,7598	-0,8480
6M	-0,4230	0	-7	6M	2,0351	0	-17	0,7793	-0,8444
12M	-0,3750	0	-6	12M	1,9494	0	-25	0,8265	-0,7580

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,4935	0	-8	-0,6108	-0,5256	-0,3038
2Y	-0,5420	-1	-10	-0,5893	-0,4770	-0,2390
3Y	-0,5530	-2	-13	-0,5705	-0,4192	-0,1680
4Y	-0,5420	-3	-16	-0,5347	-0,3579	-0,0990
5Y	-0,5180	-4	-20	-0,4884	-0,2901	-0,0380
7Y	-0,4450	-5	-27	-0,3754	-0,1632	0,0530
10Y	-0,2920	-7	-35	-0,2055	-0,0217	0,1570
15Y	-0,0860	-9	-46	-0,0133	0,1113	0,2264
20Y	0,0200	-10	-52	0,0758	0,1579	0,2279
30Y	0,0610	-12	-55	0,1000	0,1402	0,1714

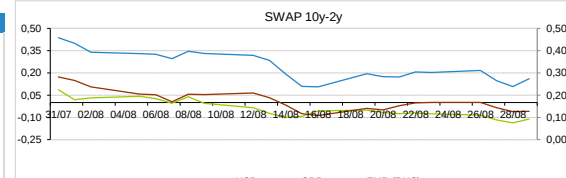
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,25
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	6,00
Austrália	1,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7850	2	-23	1,2516	1,2979	1,3290
2Y	1,5160	0	-38	1,1740	1,2270	1,3848
3Y	1,4040	-5	-42	1,2000	1,2070	1,4070
4Y	1,3560	-3	-46	1,1615	1,2530	1,3795
5Y	1,3350	-7	-49	1,2370	1,2785	1,4910
7Y	1,3490	-7	-54	1,2425	1,3270	1,5195
10Y	1,4100	-7	-59	1,3850	1,4934	1,5790
15Y	1,5040	-7	-63	1,4340	1,5580	1,6280
20Y	1,5610	-7	-64	1,4915	1,5900	1,6265
30Y	1,5910	-6	-64	1,5565	1,5865	1,6090

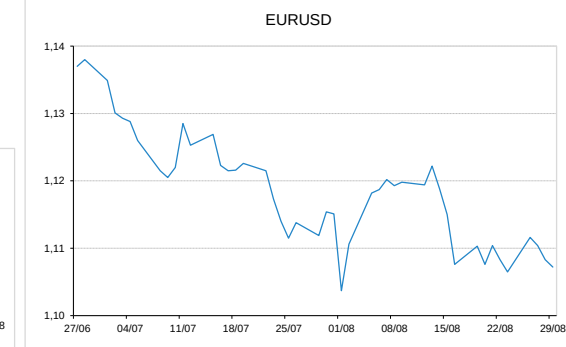
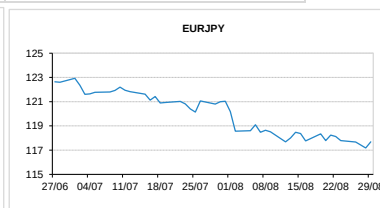


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	60,77	0,28	-2,85	OT 2Y	-0,628	-0,02	-8,40
JETFUEL	611,50	3,12	-18,50	OT 5Y	-0,332	0,02	-10,30
DIESEL	576,75	3,87	-13,50	OT 10Y	0,126	0,03	-28,40
COBRE	5.702,50	7,00	-273,00	BUND 10Y	-1,323	2,95	-28,60
ZINCO	2.263,50	-18,25	-177,50	SCHATZ 2Y	-0,251	-1,37	-11,90
OURO	1.537,36	0,57	116,67	T-NOTE 10Y	2,482	3,62	-35,80
TRIGO	473,25	-2,00	-35,25	T-NOTE 2Y	2,021	2,67	-22,90
LICENÇA C02	26,49	0,48	-1,93	GILT 10Y	0,442	0,43	-26,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1072	-0,10%	-0,42%	1,1148	1,1224	1,1357
EUR/GBP	0,90531	0,32%	-0,10%	0,9083	0,9114	0,9177
EUR/JPY	117,68	-0,42%	2,66%	117,68	117,68	117,68
EUR/CHF	1,0896	-0,22%	1,44%	1,0882	1,0865	1,0838
EUR/BRL	4,5988	0,40%	-8,36%	4,6629	4,7275	4,8661
EUR/PLN	4,3924	-0,10%	-2,39%	4,4154	4,4392	4,4878



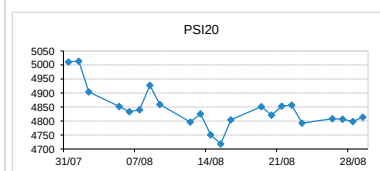
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1072	0,9053	117,68	1,0896	10,7981	7,4562	1,4705	1,64229	4,5988	10,0512
USD	0,9036	-	0,8193	106,445	0,9845	9,7587	6,7373	1,3302	1,4858	4,1684	9,0833

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,630	0,81	-2,93
BCP	0,192	-1,94	-16,51
CORT. AMORIM	9,100	-0,33	1,11
CTT	1,866	-3,86	-36,66
EDP	3,401	1,07	11,54
EDP R	9,750	0,93	25,40
GALP	12,815	0,79	-7,10
IBERSOL	8,140	0,25	3,04
J MARTINS	14,565	-0,44	40,86
MOTA ENGIL	1,900	1,01	18,01
NAVIGATOR	3,030	1,27	-15,83
NOS	5,280	1,64	-0,28
NOVABASE	2,830	-1,39	40,10
PHAROL	0,108	1,89	-33,82
RAMADA	6,260	-0,63	-16,53
REN	12,060	0,50	-7,94
SEMAPA	0,617	-0,32	-27,33
SONAE CAP.	0,818	0,43	0,93
SONAE SGPS	6,260	-0,63	-16,53

MAIORES GANHOS/PERDAS	
Título	Variação %
PHAROL	1,89
NOS	1,64
NAVIGATOR	1,27
EDP	1,07
MOTA ENGIL	1,01
RAMADA	-0,63
RAMADA	-0,63
NOVABASE	-1,39
BCP	-1,94
CTT	-3,86



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.813,74	0,33%	1,74%	5.521,65	4.551,84
CAC40	5.449,97	1,51%	15,20%	5.672,77	4.555,99
ESTX 50 PR	3.411,33	1,37%	13,66%	3.573,57	2.908,70
XTRA DAX	11.838,88	1,18%	12,12%	12.656,05	10.279,20
S&P 500	2.925,92	1,31%	16,71%	3.027,98	2.346,58
IBEX 35	8.794,30	0,54%	2,98%	9.665,40	8.286,20
NIKKEI 225	20.460,93	-0,09%	2,23%	24.448,07	18.948,58

