

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

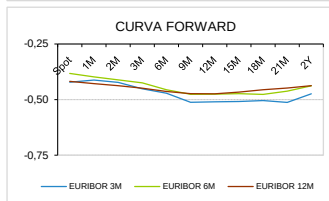
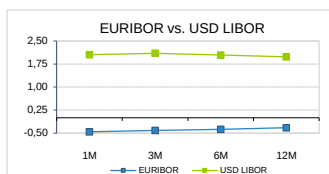
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

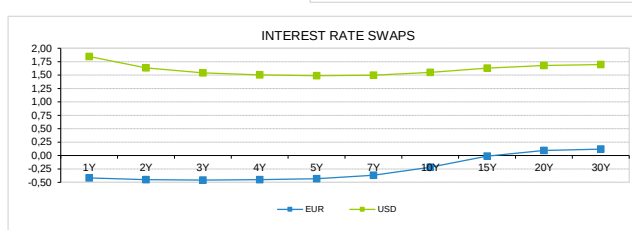
INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,4570	0	-3	1M	2,0536	1	-9	0,7149
3M	-0,4130	0	1	3M	2,0996	-1	-4	0,7643
6M	-0,3760	0	4	6M	2,0441	-2	-4	0,8448
12M	-0,3240	0	4	12M	1,9850	-4	-4	0,9310

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,4170	0	6	-0,4740	-0,3851	-0,1925
2Y	-0,4500	-2	5	-0,4558	-0,3392	-0,1315
3Y	-0,4580	-2	4	-0,4334	-0,2901	-0,0636
4Y	-0,4500	-2	3	-0,3986	-0,2353	0,0038
5Y	-0,4310	-3	1	-0,3583	-0,1736	0,0650
7Y	-0,3670	-3	-2	-0,2542	-0,0504	0,1626
10Y	-0,2190	-5	-5	-0,0875	0,0931	0,2690
15Y	-0,0100	-6	-8	0,1013	0,2223	0,3349
20Y	0,0940	-7	-10	0,1870	0,2637	0,3274
30Y	0,1190	-8	-13	0,1928	0,2252	0,2478

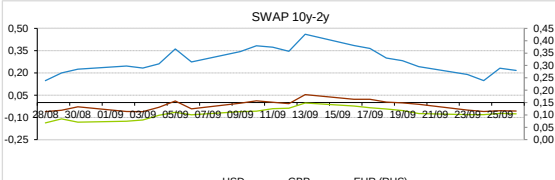
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	5,50
Austrália	1,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,8460	-8	6	1,4300	1,4000	1,4940
2Y	1,6340	0	9	1,3825	1,4278	1,5050
3Y	1,5410	-10	9	1,4001	1,4280	1,5420
4Y	1,5030	-10	11	1,3900	1,5699	1,5740
5Y	1,4880	-10	8	1,4080	1,4810	1,6291
7Y	1,4960	-10	8	1,4520	1,5678	1,6495
10Y	1,5490	-10	7	1,5550	1,6115	1,7145
15Y	1,6300	-9	6	1,6160	1,6760	1,7430
20Y	1,6780	-9	5	1,6823	1,7110	1,7435
30Y	1,6950	-9	4	1,6989	1,7206	1,7401

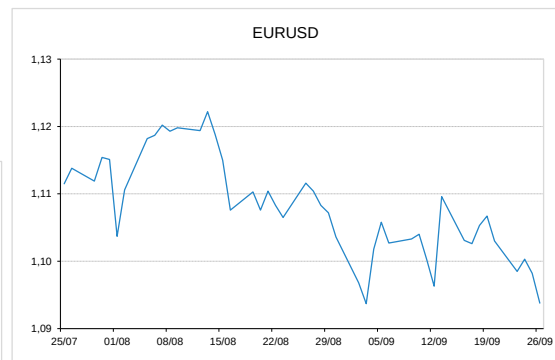
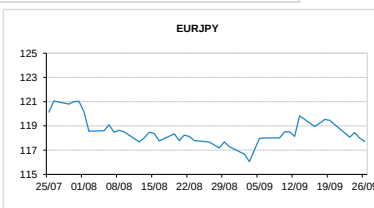
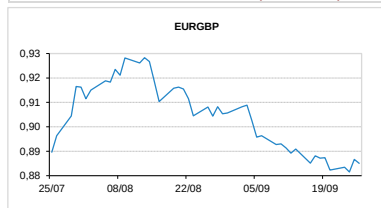


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,99	-0,40	3,87	OT 2Y	-0,583	-0,03	2,90
JETFUEL	639,67	-5,08	42,92	OT 5Y	-0,290	0,00	4,10
DIESEL	597,92	-4,33	38,92	OT 10Y	0,174	0,02	6,20
COBRE	5.788,00	7,00	154,00	BUND 10Y	-1,022	0,14	11,90
ZINCO	2.309,00	12,25	51,00	SCHATZ 2Y	-0,133	-1,60	15,00
OURO	1.507,67	2,21	-21,51	T-NOTE 10Y	2,544	-3,80	14,00
TRIGO	483,50	6,25	8,25	T-NOTE 2Y	2,023	-4,01	13,80
LICENÇA C02	25,65	0,44	-0,18	GILT 10Y	0,511	-1,13	1,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0938	-0,40%	-1,60%	1,1011	1,1085	1,1213
EUR/GBP	0,88505	0,18%	2,60%	0,8880	0,8912	0,8975
EUR/JPY	117,73	0,23%	-0,05%	117,73	117,73	117,73
EUR/CHF	1,0859	-0,09%	0,22%	1,0849	1,0837	1,0821
EUR/BRL	4,5396	0,01%	1,63%	4,5921	4,6472	4,7598
EUR/PLN	4,3876	-0,12%	-0,65%	4,4112	4,4359	4,4848



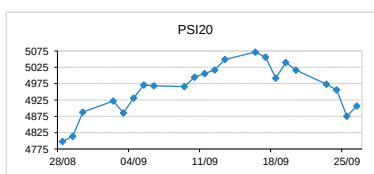
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0938	0,8851	117,73	1,0859	10,6746	7,4665	1,4512	1,61907	4,5396	9,9312
USD	0,9140	-	0,8106	107,685	0,9926	9,7516	6,8244	1,3261	1,4794	4,1494	9,0715

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,975	0,00	3,02
BCP	0,184	4,07	-19,69
CORT. AMORIM	10,020	-0,20	11,33
CTT	1,948	0,67	-33,88
EDP	3,551	0,85	16,46
EDP R	9,900	1,54	27,33
GALP	13,540	-0,15	-1,85
IBERSOL	8,080	0,00	2,28
J MARTINS	15,450	0,39	49,42
MOTA ENGL	1,813	-1,15	12,61
NAVIGATOR	3,154	-0,19	-12,39
NOS	4,940	-1,20	-6,70
NOVABASE	2,850	1,06	41,09
PHAROL	0,105	1,55	-35,66
RAMADA	6,020	-1,31	-19,73
REN	11,560	-1,53	-11,76
SEMAPA	0,604	0,50	-28,86
SONAE CAP.	0,843	0,42	4,01
SONAE SGPS	6,020	-1,31	-19,73

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	4,07
PHAROL	1,55
EDP R	1,54
NOVABASE	1,06
EDP	0,85
MOTA ENGL	-1,15
NOS	-1,20
RAMADA	-1,31
RAMADA	-1,31
REN	-1,53



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.906,45	0,64%	3,70%	5.429,32	4.551,84
CAC40	5.620,57	0,66%	18,81%	5.696,25	4.555,99
ESTX 50 PR	3.532,18	0,55%	17,68%	3.578,04	2.908,70
XTRA DAX	12.288,54	0,44%	16,38%	12.656,05	10.279,20
S&P 500	2.966,76	-0,61%	18,34%	3.027,98	2.346,58
IBEX 35	9.129,70	0,49%	6,91%	9.587,60	8.286,20
NIKKEI 225	22.048,24	0,13%	10,16%	24.448,07	18.948,58

