

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

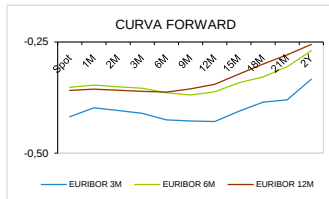
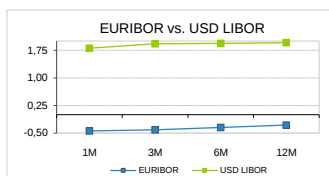
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

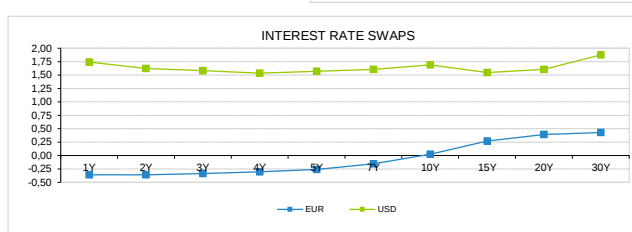
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4410	2	2	1M	1,8049	0	-25	0,7124	-0,7784
3M	-0,4090	0	0	3M	1,9281	-1	-17	0,8030	-0,7592
6M	-0,3460	0	3	6M	1,9333	0	-11	0,8741	-0,6972
12M	-0,2810	1	4	12M	1,9558	-1	-3	0,9623	-0,5544

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3580	0	7	-0,3450	-0,1548	0,1108
2Y	-0,3600	1	9	-0,3006	-0,0889	0,1834
3Y	-0,3360	1	12	-0,2510	-0,0232	0,2563
4Y	-0,3030	1	15	-0,1946	0,0465	0,3266
5Y	-0,2610	1	17	-0,1350	0,1174	0,3900
7Y	-0,1560	1	21	-0,0027	0,2532	0,4999
10Y	0,0250	1	24	0,1899	0,4134	0,6193
15Y	0,2680	2	28	0,4102	0,5631	0,6988
20Y	0,3910	2	30	0,5129	0,6129	0,6905
30Y	0,4290	2	31	0,5270	0,5771	0,6113

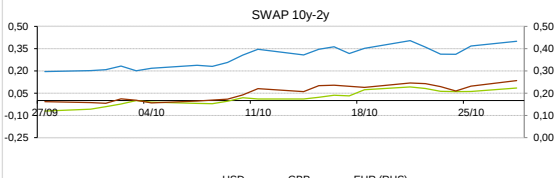
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	5,50
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7420	2	-10	1,5610	1,5620	1,7140
2Y	1,6240	3	-1	1,5485	1,6030	1,7380
3Y	1,5820	3	4	1,5680	1,6445	1,7815
4Y	1,5360	-2	3	1,5690	1,6640	1,8430
5Y	1,5710	3	8	1,5955	1,6955	1,9040
7Y	1,6050	3	11	1,6740	1,8050	1,9195
10Y	1,6900	3	14	1,7720	1,8981	1,9710
15Y	1,5480	-8	9	1,8570	1,9520	2,0170
20Y	1,6040	-7	9	1,9035	1,9805	2,0250
30Y	1,8770	3	18	1,9440	1,9630	2,0020

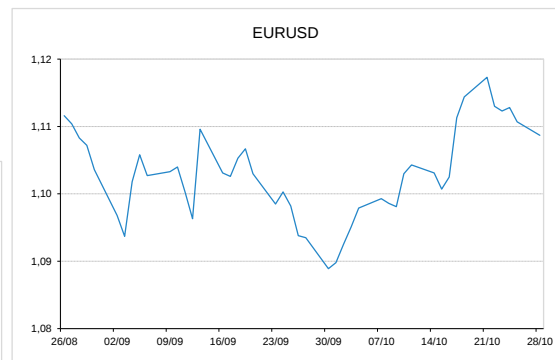
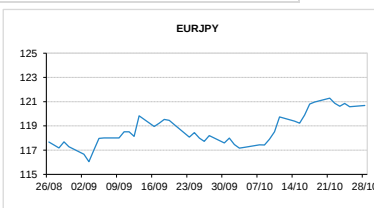
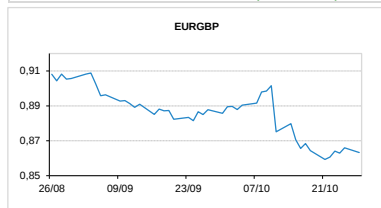


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,48	-0,54	0,44	OT 2Y	-0,492	0,02	9,10
JETFUEL	629,21	-4,79	-21,29	OT 5Y	-0,151	0,03	13,90
DIESEL	597,00	-5,10	-11,42	OT 10Y	0,252	0,03	7,80
COBRE	5.907,50	45,00	138,00	BUND 10Y	-0,775	4,45	24,70
ZINCO	2.555,00	21,00	256,00	SCHATZ 2Y	-0,018	1,15	11,70
OURO	1.493,06	-9,68	-9,17	T-NOTE 10Y	2,660	3,68	11,00
TRIGO	510,25	-7,50	23,00	T-NOTE 2Y	2,105	2,49	6,50
LICENÇA C02	25,15	0,18	-0,15	GILT 10Y	0,709	5,66	18,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1087	-0,18%	1,82%	1,1160	1,1224	1,1348
EUR/GBP	0,86328	0,31%	2,60%	0,8662	0,8690	0,8749
EUR/JPY	120,69	-0,08%	-2,57%	120,69	120,69	120,69
EUR/CHF	1,1045	-0,24%	-1,49%	1,1035	1,1025	1,1009
EUR/BRL	4,4264	0,28%	2,34%	4,4747	4,5157	4,6179
EUR/PLN	4,2730	0,15%	2,29%	4,2983	4,3221	4,3700



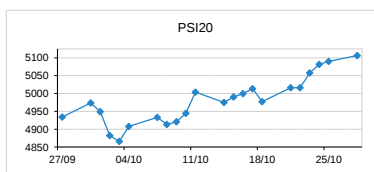
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1087	0,8633	120,69	1,1045	10,7685	7,4708	1,4491	1,62302	4,4264	10,2195
USD	0,9016	-	0,7779	108,885	0,9958	9,6896	6,7355	1,3063	1,4652	3,9782	9,2053

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,525	0,27	-4,74
BCP	0,202	-0,34	-11,81
CORT. AMORIM	9,920	1,54	10,22
CTT	2,664	0,83	-9,57
EDP	3,612	-0,44	18,47
EDP R	9,910	0,10	27,46
GALP	14,590	2,31	5,76
IBERSOL	7,600	0,00	-3,80
J MARTINS	14,975	0,30	44,83
MOTA ENGIL	2,006	-0,50	24,60
NAVIGATOR	3,298	-0,18	-8,39
NOS	5,315	-0,19	0,38
NOVABASE	2,510	-1,95	24,26
PHAROL	0,101	-0,40	-38,36
RAMADA	6,340	3,93	-15,47
REN	12,700	0,16	-3,05
SEMAPA	0,709	2,46	-16,49
SONAE CAP.	0,913	0,38	12,72
SONAE SGPS	6,340	3,93	-15,47

MAIORES GANHOS/PERDAS	
Título	Variação %
RAMADA	3,93
RAMADA	3,93
SEMAPA	2,46
GALP	2,31
CORT. AMORIM	1,54
BCP	-0,34
PHAROL	-0,40
EDP	-0,44
MOTA ENGIL	-0,50
NOVABASE	-1,95



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.106,62	0,32%	7,93%	5.429,32	4.551,84
CAC40	5.730,57	0,15%	21,14%	5.747,10	4.555,99
ESTX 50 PR	3.625,69	0,03%	20,80%	3.637,94	2.908,70
XTRA DAX	12.941,71	0,37%	22,57%	12.986,49	10.279,20
S&P 500	3.039,47	0,56%	21,24%	3.044,08	2.346,58
IBEX 35	9.433,00	0,03%	10,46%	9.587,60	8.286,20
NIKKEI 225	22.867,27	0,30%	14,25%	22.896,22	18.948,58

