

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

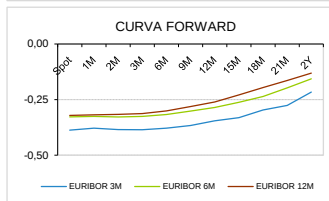
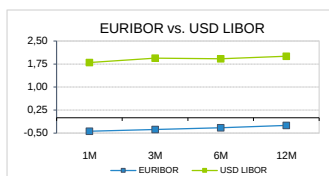
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

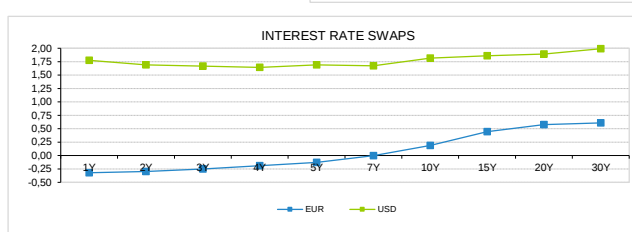
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4380	1	0	1M	1,7994	-1	11	0,7098	-0,7922
3M	-0,3830	1	2	3M	1,9446	-2	3	0,7944	-0,6938
6M	-0,3240	0	2	6M	1,9208	0	1	0,8824	-0,6186
12M	-0,2490	-1	2	12M	2,0043	-1	6	0,9814	-0,4932

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3212	0	2	-0,2613	0,0132	0,2724
2Y	-0,2980	1	5	-0,1956	0,0804	0,3386
3Y	-0,2510	1	7	-0,1259	0,1445	0,4091
4Y	-0,1900	2	10	-0,0571	0,2093	0,4705
5Y	-0,1290	2	11	0,0085	0,2770	0,5380
7Y	-0,0040	3	13	0,1417	0,4060	0,6462
10Y	0,1870	3	15	0,3316	0,5634	0,7706
15Y	0,4440	3	16	0,5543	0,7171	0,8567
20Y	0,5760	3	16	0,6606	0,7637	0,8422
30Y	0,6080	3	16	0,6539	0,7112	0,7491

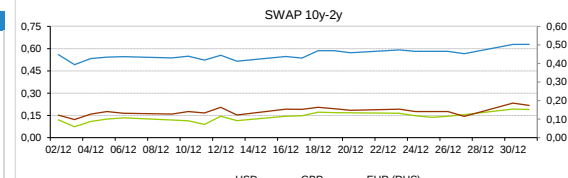
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	4,50
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7750	3	3	1,6110	1,7040	1,8910
2Y	1,6910	-2	7	1,6070	1,7610	1,9506
3Y	1,6660	5	7	1,6460	1,8050	1,9680
4Y	1,6430	6	11	1,6850	1,8470	2,0206
5Y	1,6900	5	9	1,7250	1,8830	2,0539
7Y	1,6720	3	1	1,8207	1,9724	2,0780
10Y	1,8150	4	9	1,8990	2,0423	2,1431
15Y	1,8610	2	31	2,0000	2,0890	2,1560
20Y	1,8930	29	29	2,0480	2,1100	2,1540
30Y	1,9910	4	8	2,0605	2,0990	2,1230

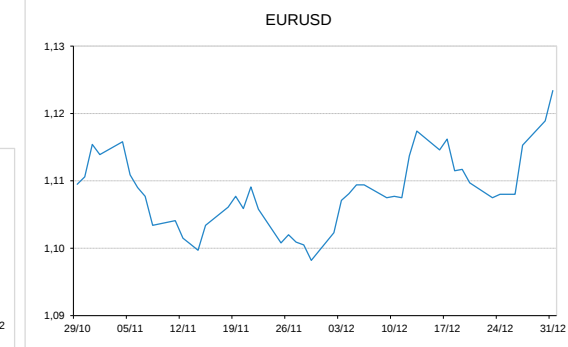
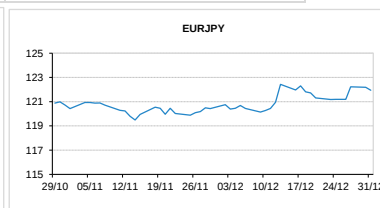


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,05	-0,62	6,20	OT 2Y	-0,547	0,00	-1,00
JETFUEL	661,02	5,02	35,69	OT 5Y	-0,105	0,04	-0,20
DIESEL	629,50	6,43	38,50	OT 10Y	0,442	0,06	4,20
COBRE	6.218,00	5,00	355,00	BUND 10Y	-0,758	7,76	17,80
ZINCO	2.314,25	0,00	29,25	SCHATZ 2Y	0,044	2,53	3,30
OURO	1.523,96	8,76	59,99	T-NOTE 10Y	2,734	1,24	9,40
TRIGO	555,00	-1,00	13,25	T-NOTE 2Y	2,042	0,38	3,70
LICENÇA C02	24,67	-0,42	-0,69	GILT 10Y	0,739	-5,08	12,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1234	0,40%	1,91%	1,1298	1,1361	1,1490
EUR/GBP	0,8508	0,15%	0,16%	0,8535	0,8563	0,8619
EUR/JPY	121,94	0,21%	-0,98%	121,94	121,94	121,94
EUR/CHF	1,0867	-0,12%	1,11%	1,0859	1,0851	1,0836
EUR/BRL	4,5129	-0,19%	3,57%	4,5878	4,6316	4,7444
EUR/PLN	4,2529	0,03%	0,83%	4,2764	4,3003	4,3492



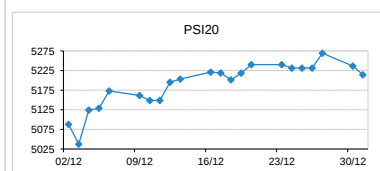
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1234	0,8508	121,94	1,0867	10,4774	7,4721	1,4566	1,59812	4,5129	9,8481
USD	0,8928	-	0,7626	108,965	0,9692	9,3253	6,6694	1,3059	1,4299	4,0236	8,7844

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,680	-0,35	-2,07
BCP	0,203	0,10	-11,63
CORT. AMORIM	11,300	-0,88	26,52
CTT	3,190	1,27	8,28
EDP	3,864	0,21	26,73
EDP R	10,500	0,57	35,05
GALP	14,900	-1,62	8,01
IBERSOL	8,000	-1,23	1,27
J MARTINS	14,665	-1,51	41,83
MOTA ENGIL	1,870	-0,27	16,15
NAVIGATOR	3,588	-0,33	-0,33
NOS	4,800	-0,37	-9,35
NOVABASE	2,580	-0,39	34,23
PHAROL	0,100	-1,39	-38,97
RAMADA	5,840	-0,34	-22,13
REN	13,720	-0,44	4,73
SEMAPA	0,753	-0,92	-11,31
SONAE CAP.	0,910	0,11	12,35
SONAE SGPS	5,840	-0,34	-22,13

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	1,27
EDP R	0,57
EDP	0,21
SONAE CAP.	0,11
BCP	0,10
SEMAPA	-0,92
IBERSOL	-1,23
PHAROL	-1,39
J MARTINS	-1,51
GALP	-1,62



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.214,14	-0,43%	10,20%	5.429,32	4.653,58
CAC40	5.978,06	-0,07%	26,37%	6.065,00	4.606,20
ESTX 50 PR	3.745,15	-0,09%	24,78%	3.794,93	2.936,76
XTRA DAX	13.249,01	-0,66%	25,48%	13.425,85	10.386,97
S&P 500	3.218,25	-0,09%	28,39%	3.247,93	2.443,96
IBEX 35	9.549,20	-0,66%	11,82%	9.700,50	8.355,00
NIKKEI 225	23.656,62	-0,76%	18,20%	24.091,12	19.241,37

