

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

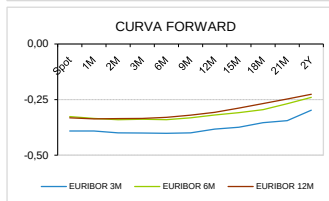
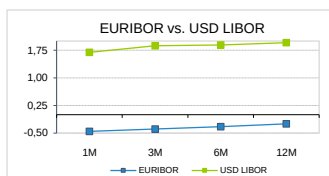
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

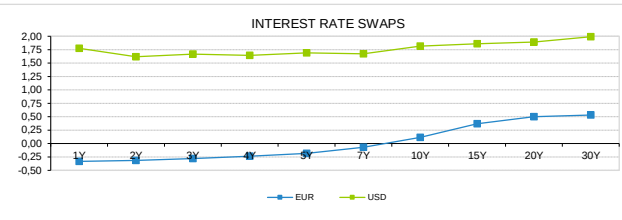
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4520	0	0	1M	1,6921	-2	-2	0,7035	-0,7736
3M	-0,3870	0	1	3M	1,8723	0	-2	0,7944	-0,6772
6M	-0,3230	0	1	6M	1,8943	0	1	0,8658	-0,6138
12M	-0,2480	0	2	12M	1,9549	-1	3	0,9644	-0,4828

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3330	0	1	-0,3084	-0,1170	0,1310
2Y	-0,3140	0	1	-0,2671	-0,0591	0,2025
3Y	-0,2790	0	1	-0,2161	0,0039	0,2759
4Y	-0,2360	-1	1	-0,1620	0,0725	0,3459
5Y	-0,1850	0	1	-0,1030	0,1419	0,4095
7Y	-0,0700	0	1	0,0257	0,2741	0,5179
10Y	0,1150	0	1	0,2139	0,4360	0,6420
15Y	0,3690	0	2	0,4402	0,5977	0,7314
20Y	0,5000	1	2	0,5464	0,6453	0,7217
30Y	0,5310	1	2	0,5519	0,6009	0,6344

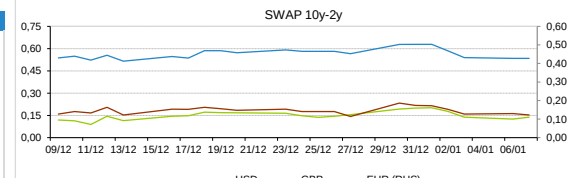
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	4,50
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7750	3	3	1,5071	1,5730	1,7636
2Y	1,6180	-4	8	1,5135	1,6080	1,7775
3Y	1,6660	5	7	1,5225	1,6704	1,8090
4Y	1,6430	6	11	1,5721	1,7121	1,8712
5Y	1,6900	5	9	1,6065	1,7335	1,9107
7Y	1,6720	3	1	1,6565	1,8247	1,9598
10Y	1,8150	4	9	1,7847	1,9027	2,0087
15Y	1,8610	2	31	1,8675	1,9712	2,0185
20Y	1,8930	29	29	1,9366	1,9959	2,0461
30Y	1,9910	4	8	1,9491	1,9792	1,9900

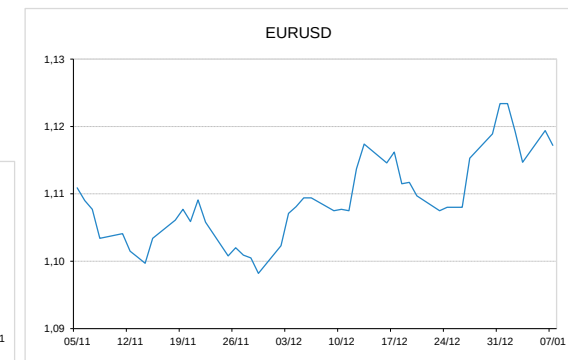
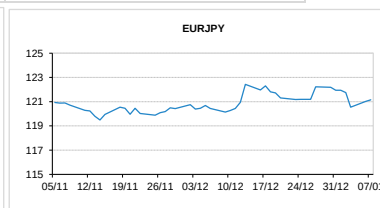
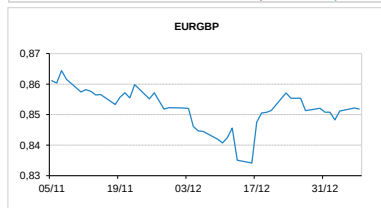


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,11	-0,80	4,72	OT 2Y	-0,516	0,03	2,70
JETFUEL	661,78	-5,81	55,03	OT 5Y	-0,142	0,01	-5,30
DIESEL	624,50	-5,86	32,31	OT 10Y	0,365	0,00	-5,80
COBRE	6.143,00	9,00	148,50	BUND 10Y	-0,868	1,10	0,10
ZINCO	2.334,50	13,50	92,00	SCHATZ 2Y	0,009	0,00	-0,20
OURO	1.570,76	6,17	110,59	T-NOTE 10Y	2,648	-0,31	-3,80
TRIGO	547,50	-2,50	23,00	T-NOTE 2Y	2,000	-0,38	-4,20
LICENÇA C02	24,54	0,31	-0,56	GILT 10Y	0,718	3,01	3,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1172	-0,20%	0,88%	1,1236	1,1298	1,1424
EUR/GBP	0,85183	0,04%	-1,16%	0,8545	0,8573	0,8629
EUR/JPY	121,15	-0,11%	-0,83%	121,15	121,15	121,15
EUR/CHF	1,0824	0,14%	0,99%	1,0817	1,0808	1,0793
EUR/BRL	4,5486	0,02%	0,70%	4,6060	4,6503	4,7617
EUR/PLN	4,2397	-0,13%	1,09%	4,2626	4,2865	4,3355



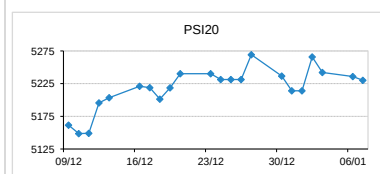
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1172	0,8518	121,15	1,0824	10,5258	7,4731	1,4498	1,62339	4,5486	9,8677
USD	0,8976	-	0,7623	108,615	0,9720	9,4484	6,7082	1,3017	1,4560	4,0862	8,8554

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,790	0,26	1,94
BCP	0,201	-0,30	-0,94
CORT. AMORIM	11,580	2,30	2,48
CTT	3,220	2,81	0,94
EDP	3,801	-0,78	-1,63
EDP R	10,200	-0,58	-2,86
GALP	15,655	-0,67	5,07
IBERSOL	8,080	-0,25	1,00
J MARTINS	14,895	0,78	1,57
MOTA ENGIL	1,851	1,65	-1,02
NAVIGATOR	3,472	0,74	-3,23
NOS	4,868	0,95	1,42
NOVABASE	2,600	0,39	0,78
PHAROL	0,103	0,98	3,41
RAMADA	5,880	0,68	0,68
REN	13,560	-0,59	-1,17
SEMAPA	0,762	0,93	1,20
SONAE CAP.	0,895	0,45	-1,65
SONAE SGPS	5,880	0,68	0,68

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	2,81
CORT. AMORIM	2,30
MOTA ENGIL	1,65
PHAROL	0,98
NOS	0,95
BCP	-0,30
EDP R	-0,58
REN	-0,59
GALP	-0,67
EDP	-0,78



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.230,07	-0,11%	0,31%	5.429,32	4.699,20
CAC40	6.012,35	-0,02%	0,57%	6.065,74	4.690,22
ESTX 50 PR	3.759,25	0,18%	0,38%	3.801,13	3.016,32
XTRA DAX	13.226,83	0,76%	-0,17%	13.425,85	10.681,27
S&P 500	3.241,06	-0,16%	0,32%	3.258,14	2.524,56
IBEX 35	9.579,80	-0,22%	0,32%	9.705,40	8.409,20
NIKKEI 225	23.575,72	1,60%	-0,34%	24.091,12	19.920,80

