

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

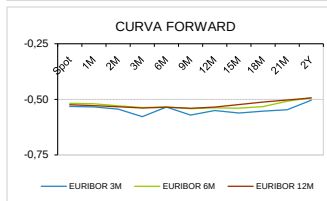
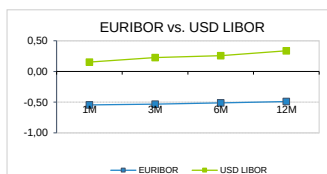
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

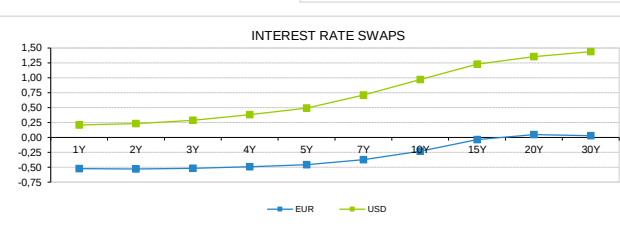
INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,5450	-1	1	1M	0,1528	0	2	0,0344
3M	-0,5320	-1	-2	3M	0,2254	-1	0	0,0378
6M	-0,5120	0	0	6M	0,2574	0	1	0,0586
12M	-0,4900	0	0	12M	0,3364	0	0	0,1299
								-0,8388
								-0,7802
								-0,7286
								-0,6136

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5239	0	1	-0,5364	-0,4168	-0,2211
2Y	-0,5293	-1	1	-0,5142	-0,3707	-0,1657
3Y	-0,5177	-1	2	-0,4810	-0,3197	-0,1165
4Y	-0,4912	0	2	-0,4420	-0,2673	-0,0630
5Y	-0,4575	0	3	-0,3970	-0,2174	-0,0090
7Y	-0,3730	1	4	-0,3017	-0,1112	0,0657
10Y	-0,2300	1	4	-0,1538	0,0175	0,1680
15Y	-0,0370	1	5	0,0169	0,1247	0,2115
20Y	0,0473	1	6	0,0767	0,1363	0,1795
30Y	0,0303	2	7	0,0391	0,0623	0,0744

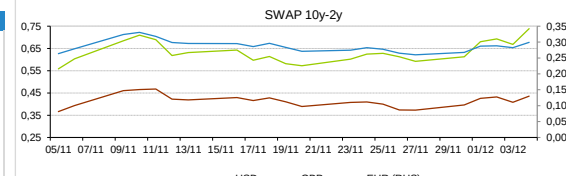
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2093	0	0	0,2499	0,6430	1,1620
2Y	0,2322	0	0	0,3194	0,7920	1,2425
3Y	0,2868	1	2	0,3917	0,8920	1,3245
4Y	0,3811	3	6	0,5451	1,0000	1,3890
5Y	0,4920	4	10	0,6620	1,1010	1,4742
7Y	0,7094	6	14	0,8334	1,2455	1,5290
10Y	0,9709	7	18	1,1244	1,3920	1,6090
15Y	1,2296	8	20	1,3070	1,5055	1,6440
20Y	1,3560	8	21	1,4015	1,4925	1,6415
30Y	1,4391	9	22	1,4605	1,5423	1,5912

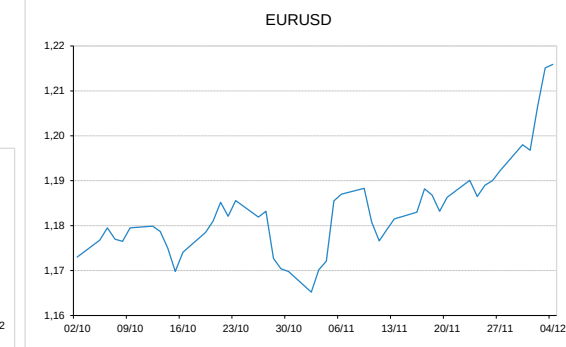
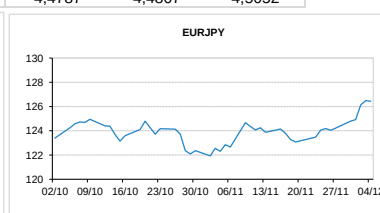


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,17	0,46	7,56	OT 2Y	-0,705	0,00	-7,90
JETFUEL	414,69	5,41	86,94	OT 5Y	-0,423	0,00	1,90
DIESEL	402,19	6,40	78,69	OT 10Y	0,043	0,01	-2,20
COBRE	7.658,50	1,50	858,50	BUND 10Y	-1,058	0,47	10,30
ZINCO	2.738,00	8,75	179,25	SCHATZ 2Y	-0,172	-1,37	6,10
OURO	1.833,34	-7,74	-69,58	T-NOTE 10Y	1,889	3,28	12,00
TRIGO	576,00	-8,50	-33,50	T-NOTE 2Y	0,754	0,00	2,40
LICENÇA C02	30,09	1,09	4,98	GILT 10Y	0,532	1,83	13,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2159	0,07%	3,74%	1,2188	1,2213	1,2264
EUR/GBP	0,90282	0,08%	-0,36%	0,9042	0,9057	0,9088
EUR/JPY	126,44	0,04%	-3,27%	126,44	126,44	126,44
EUR/CHF	1,0817	0,09%	-1,14%	1,0811	1,0804	1,0790
EUR/BRL	6,2669	0,08%	6,05%	6,2930	6,3268	6,4434
EUR/PLN	4,4701	-0,04%	1,59%	4,4787	4,4867	4,5052



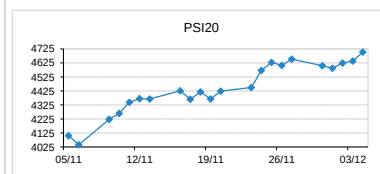
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2159	0,9028	126,44	1,0817	10,2639	7,4431	1,5534	1,63256	6,2669	10,6709
USD	0,8237	-	0,7423	104,205	0,8911	8,4408	6,1313	1,2804	1,3456	5,1713	8,7861

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,010	1,71	-11,80
BCP	0,123	2,76	-39,35
CORT. AMORIM	10,320	0,78	-8,67
CTT	2,565	1,79	-19,59
EDP	4,605	0,66	21,94
EDP R	17,920	-0,11	70,67
GALP	9,334	5,37	-37,36
IBERSOL	5,200	0,78	-35,00
J MARTINS	14,080	0,79	-3,99
MOTA ENGIL	1,432	1,85	-23,42
NAVIGATOR	2,600	2,28	-24,61
NOS	3,250	-0,55	-32,29
PHAROL	0,127	2,42	27,51
RAMADA	3,820	2,41	-34,59
REN	2,320	0,65	-14,71
SEMAPA	9,260	1,87	-32,51
SONAE CAP.	#N/A Real	#N/A	2,26
SONAE SGPS	0,678	1,57	-25,49

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	5,37
BCP	2,76
PHAROL	2,42
RAMADA	2,41
NAVIGATOR	2,28
EDP R	-0,11
NOS	-0,55



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.702,82	1,37%	-9,81%	5.454,21	3.500,02
CAC40	5.609,15	0,62%	-6,17%	6.111,41	3.632,06
ESTX 50 PR	3.539,27	0,52%	-5,60%	3.867,28	2.302,84
XTRA DAX	13.298,96	0,35%	0,38%	13.795,24	8.255,65
S&P 500	3.693,11	0,69%	14,27%	3.693,23	2.191,86
IBEX 35	8.322,90	1,05%	-13,22%	10.100,20	5.814,50
NIKKEI 225	26.751,24	-0,22%	13,08%	26.889,90	16.358,19

