

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

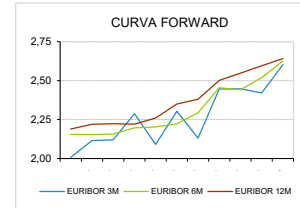
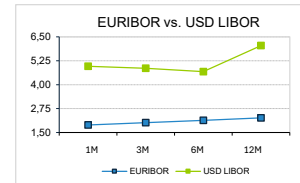
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

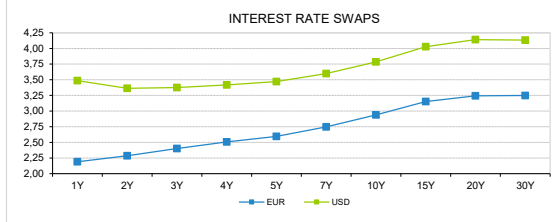
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8940	-1	-3	1M	4,9602	0	-35	3,7346	-0,1100
3M	2,0180	0	-3	3M	4,8537	0	-42	3,7292	-0,0200
6M	2,1310	0	1	6M	4,6821	-1	-45	3,6657	0,0800
12M	2,2650	0	5	12M	6,0414	8	31	3,5643	0,2000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1895	0	5	2,3810	2,8300	3,0980
2Y	2,2850	0	12	2,5100	2,8950	3,1675
3Y	2,4020	-1	16	2,6130	2,9600	3,2310
4Y	2,5070	-1	18	2,6970	3,0269	3,2860
5Y	2,5941	-1	19	2,7730	3,0900	3,3358
7Y	2,7470	-2	20	2,9140	3,1990	3,4200
10Y	2,9384	-2	20	3,0830	3,3290	3,5046
15Y	3,1530	-2	20	3,2610	3,4300	3,5365
20Y	3,2418	-2	20	3,3195	3,4358	3,5003
30Y	3,2485	-2	19	3,3000	3,3750	3,4120

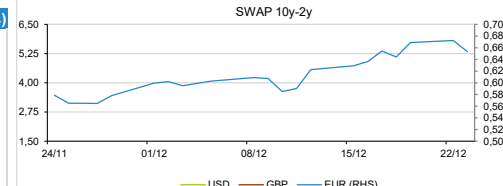
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4865	3	-4	3,2350	3,5430	3,8890
2Y	3,3635	4	8	3,3150	3,6190	3,9640
3Y	3,3763	4	13	3,3890	3,7060	4,0360
4Y	3,4166	3	15	3,4630	3,7850	4,0995
5Y	3,4701	2	16	3,5420	3,8600	4,1600
7Y	3,5998	1	17	3,6900	3,9900	4,2770
10Y	3,7843	1	17	3,8800	4,1620	4,4010
15Y	4,0285	0	18	4,1040	4,3050	4,4695
20Y	4,1410	0	18	4,1890	4,3300	4,4380
30Y	4,1330	-1	18	4,1540	4,2300	4,2770

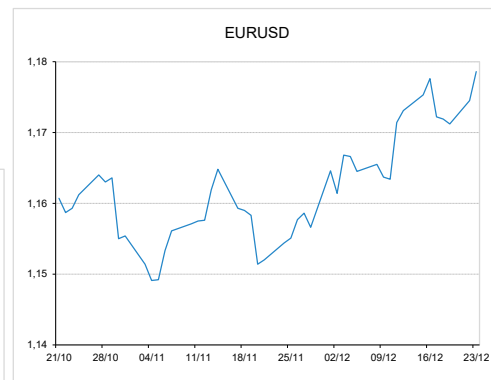
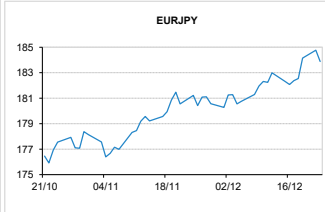
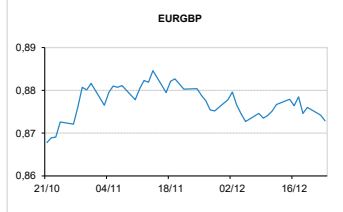


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	62,12	0,05	0,18	OT 2Y	2,100	-0,01	13,30
JETFUEL	695,25	9,75	-54,50	OT 5Y	2,502	-0,03	11,90
DIESEL	627,25	8,75	-125,00	OT 10Y	3,153	-0,04	11,00
COBRE	11.911,00	43,50	1.147,50	BUND 10Y	2,813	-4,90	17,10
ZINCO	3.070,51	10,12	69,31	SCHATZ 2Y	2,505	-1,48	14,70
OURO	4.460,83	22,21	367,70	T-NOTE 10Y	4,468	1,09	11,10
TRIGO	514,25	-1,25	-25,50	T-NOTE 2Y	3,764	3,98	9,80
LICENÇA C02	88,54	1,06	5,99	GILT 10Y	5,162	-4,25	-3,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1786	0,35%	2,10%	1,1838	1,1884	1,1964
EUR/GBP	0,8729	0,15%	0,86%	0,8769	0,8805	0,8872
EUR/JPY	183,89	0,48%	-1,45%	183,88	183,88	183,87
EUR/CHF	0,9299	0,18%	0,19%	0,9249	0,9200	0,9102
EUR/BRL	6,5242	0,66%	-4,88%	6,6944	6,8664	7,1912
EUR/PLN	4,2178	-0,04%	0,42%	4,2380	4,2571	4,2929



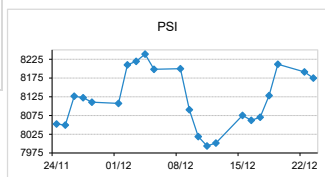
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1786	0,8729	183,89	0,9299	10,8132	7,4697	1,6141	1,75956	6,5242	11,8489
USD	0,8496	-	0,7419	156,41	0,7901	9,1871	6,3460	1,3713	1,4948	5,5442	10,0691

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,355	-0,46	-18,11
BCP	0,890	-0,25	91,61
CORT. AMORIM	6,640	0,30	-17,64
CTT	7,340	-0,81	35,93
EDP	3,870	0,31	25,17
EDP R	11,780	0,25	17,73
GALP	14,395	-0,21	-9,94
IBERSOL	9,900	-0,40	31,82
J MARTINS	20,080	-0,40	9,27
MOTA ENGIL	5,020	-2,62	72,44
NAVIGATOR	3,060	-0,20	-14,60
NOS	3,985	-0,38	21,13
REN	3,195	0,31	39,69
SEMAPA	20,800	0,48	46,69
SONAE SGPS	1,596	-0,62	74,84
TEIX. DUARTE	0,640	-2,72	715,19

MAIORES GANHOS/PERDAS	
Título	Varição %
SEMAPA	0,48
REN	0,31
EDP	0,31
CORT. AMOR	0,30
EDP R	0,25
ALTRI	-0,46
SONAE SGP	-0,62
CTT	-0,81
MOTA ENGIL	-2,62
TEIX. DUART	-2,72



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	8.169,20	-0,20%	28,19%	8.506,58	6.194,45
CAC40	8.103,85	-0,18%	9,83%	8.314,23	6.763,76
ESTX 50 PR	5.749,28	0,09%	17,42%	5.818,07	4.540,22
XTRA DAX	24.340,06	0,21%	22,23%	24.771,34	18.489,91
S&P 500	6.898,49	0,24%	17,23%	6.920,34	4.835,04
IBEX 35	17.182,80	0,15%	48,19%	17.218,30	11.399,10
NIKKEI 225	50.412,87	0,02%	26,37%	52.636,87	30.792,74

