

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

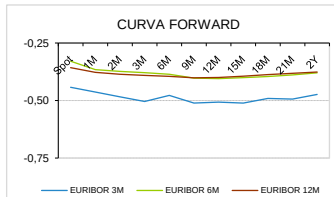
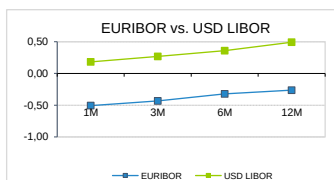
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

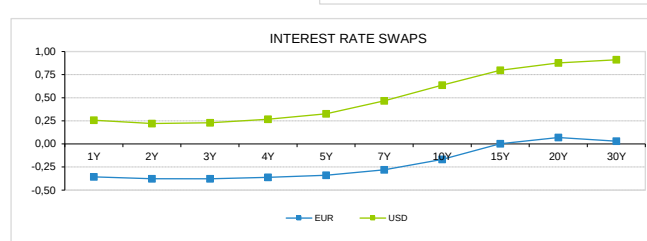
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5070	0	-3	1M	0,1825	2	0	0,0776	-0,7714
3M	-0,4330	0	-7	3M	0,2684	-1	-4	0,1200	-0,6800
6M	-0,3220	-1	-13	6M	0,3603	0	-12	0,2621	-0,6390
12M	-0,2630	-1	-14	12M	0,4923	-2	-12	0,3926	-0,4958

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3560	0	-8	-0,3997	-0,3231	-0,1861
2Y	-0,3769	0	-7	-0,3879	-0,2891	-0,1394
3Y	-0,3767	0	-6	-0,3670	-0,2546	-0,0919
4Y	-0,3620	0	-7	-0,3387	-0,2139	-0,0457
5Y	-0,3400	0	-8	-0,3077	-0,1706	-0,0010
7Y	-0,2810	0	-10	-0,2321	-0,0829	0,0799
10Y	-0,1673	-1	-12	-0,1103	0,0350	0,1667
15Y	0,0026	-1	-13	0,0422	0,1307	0,2004
20Y	0,0693	-2	-14	0,0863	0,1285	0,1573
30Y	0,0290	-2	-14	0,0299	0,0438	0,0502

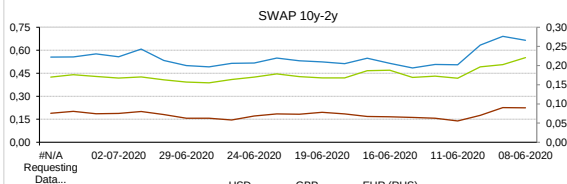
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,25
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2560	1	-6	0,1862	0,3680	0,7522
2Y	0,2208	0	-8	0,2060	0,4660	0,7884
3Y	0,2283	0	-10	0,2647	0,5445	0,8580
4Y	0,2667	0	-13	0,3370	0,6175	0,9020
5Y	0,3263	0	-15	0,4150	0,6935	0,9445
7Y	0,4661	1	-19	0,5465	0,7790	0,9630
10Y	0,6357	1	-21	0,7170	0,8775	1,0120
15Y	0,7977	0	-23	0,8462	0,9455	1,0629
20Y	0,8763	0	-24	0,9066	0,9765	1,0240
30Y	0,9107	0	-25	0,9179	0,9590	0,9864

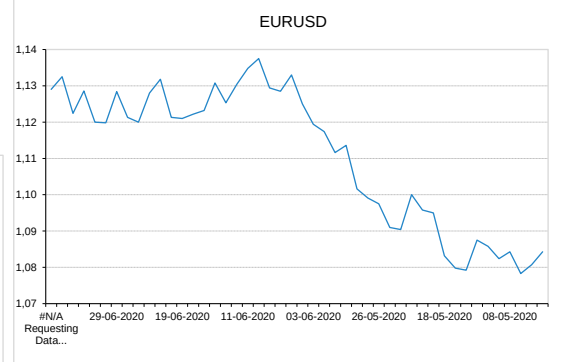
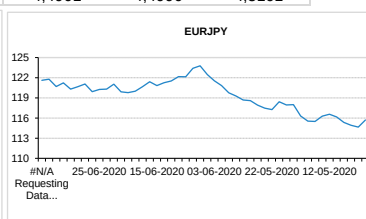


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	43,06	-0,02	2,06	OT 2Y	-0,493	-0,01	-12,10
JETFUEL	348,11	-0,31	21,73	OT 5Y	-0,118	0,00	-12,40
DIESEL	371,61	-3,56	32,22	OT 10Y	0,411	0,01	-13,20
COBRE	6.193,00	59,50	498,00	BUND 10Y	-1,139	-1,27	-21,20
ZINCO	2.059,00	6,50	13,00	SCHATZ 2Y	-0,030	0,23	-6,40
OURO	1.812,12	16,30	114,59	T-NOTE 10Y	1,728	1,12	-17,90
TRIGO	509,25	14,00	-8,00	T-NOTE 2Y	0,756	-0,19	-6,10
LICENÇA C02	28,43	-0,96	5,72	GILT 10Y	0,216	0,34	-18,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1286	-0,04%	0,01%	1,1310	1,1337	1,1383
EUR/GBP	0,89923	0,25%	-0,83%	0,9007	0,9022	0,9052
EUR/JPY	121,39	0,18%	1,66%	121,39	121,39	121,39
EUR/CHF	1,0627	-0,02%	1,78%	1,0620	1,0612	1,0598
EUR/BRL	6,0805	-0,12%	-10,41%	6,1102	6,1392	6,2126
EUR/PLN	4,4823	-0,17%	-1,37%	4,4901	4,4990	4,5161



FIXINGS CONTRA USD e EUR

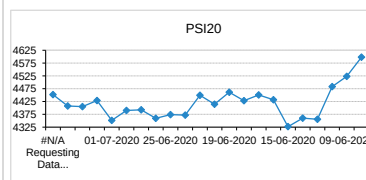
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1286	0,8992	121,39	1,0627	10,4117	7,4496	1,5333	1,62608	6,0805	10,6686
USD	0,8827	-	0,7941	107,505	0,9382	9,1915	6,5761	1,3537	1,4356	5,3658	9,4039

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,252	-0,51	-25,14
BCP	0,108	-0,64	-46,60
CORT. AMORIM	10,080	-0,20	-11,33
CTT	2,220	-0,67	-30,41
EDP	4,555	0,42	17,60
EDP R	13,400	0,30	25,71
GALP	10,685	0,80	-28,15
IBERSOL	5,820	-7,52	-26,25
J MARTINS	15,275	2,80	3,89
MOTA ENGIL	1,226	1,66	-34,55
NAVIGATOR	2,150	-0,65	-37,54
NOS	3,566	-0,61	-25,88
PHAROL	0,100	-0,20	1,20
RAMADA	3,600	-0,27	-37,50
REN	2,505	1,42	-8,27
SEMAPA	8,170	-0,49	-40,38
SONAE CAP.	0,530	-1,52	-30,94
SONAE SGPS	0,647	-0,77	-29,18
-	-	-	-
-	-	-	-
-	-	-	-

MAIORES GANHOS/PERDAS

Título	Variação %
J MARTINS	2,80
MOTA ENGIL	1,66
REN	1,42
GALP	0,80
EDP	0,42
NAVIGATOR	-0,65
CTT	-0,67
SONAE SGPS	-0,77
SONAE CAP.	-1,52
IBERSOL	-7,52



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.476,47	0,32%	-14,34%	5.454,21	3.500,02
CAC40	4.981,13	-1,08%	-16,54%	6.111,41	3.632,06
ESTX 50 PR	3.286,09	-0,70%	-11,93%	3.867,28	2.302,84
XTRA DAX	12.494,92	-0,59%	-5,34%	13.795,24	8.255,65
S&P 500	3.146,35	0,53%	-2,13%	3.393,52	2.191,86
IBEX 35	7.327,40	-1,39%	-23,09%	10.100,20	5.814,50
NIKKEI 225	22.438,65	-0,78%	-5,15%	24.115,95	16.358,19

