

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

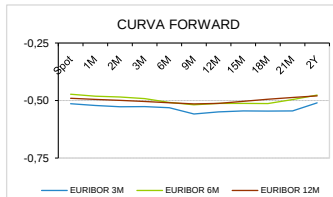
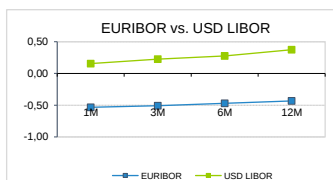
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

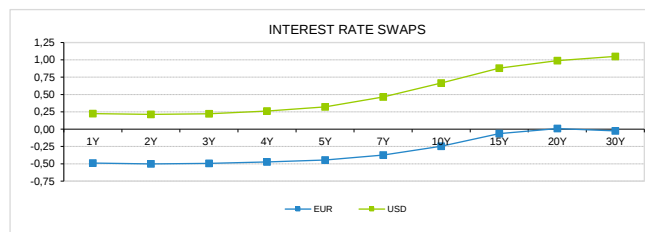
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5330	-1	-2	1M	0,1558	0	0	0,0490	-0,7962
3M	-0,5080	0	-2	3M	0,2254	0	-3	0,0520	-0,7622
6M	-0,4700	0	-3	6M	0,2753	0	-4	0,0814	-0,7172
12M	-0,4330	0	-6	12M	0,3739	0	-7	0,1419	-0,5726

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,4900	-1	-4	-0,5135	-0,4115	-0,2525
2Y	-0,5017	-2	-5	-0,4967	-0,3755	-0,2043
3Y	-0,4941	-2	-5	-0,4676	-0,3339	-0,1540
4Y	-0,4735	-2	-5	-0,4358	-0,2892	-0,1043
5Y	-0,4460	-2	-4	-0,3989	-0,2420	-0,0555
7Y	-0,3750	-2	-3	-0,3138	-0,1440	0,0329
10Y	-0,2470	-3	-2	-0,1770	-0,0200	0,1210
15Y	-0,0650	-3	-2	-0,0169	0,0793	0,1551
20Y	0,0083	-3	-2	0,0317	0,0815	0,1148
30Y	-0,0252	-4	-1	-0,0208	-0,0053	0,0003

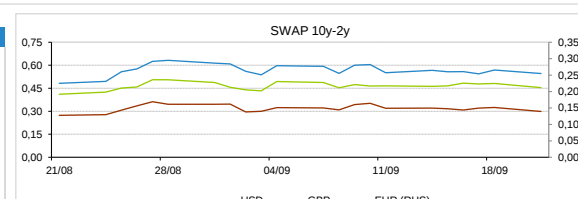
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2246	0	-1	0,2033	0,3746	0,7454
2Y	0,2129	-1	-1	0,2233	0,4683	0,8287
3Y	0,2230	-1	-1	0,2714	0,5588	0,9043
4Y	0,2604	-2	0	0,3446	0,6483	0,9560
5Y	0,3202	-2	1	0,4240	0,7268	1,0249
7Y	0,4634	-3	2	0,5817	0,8480	1,1099
10Y	0,6665	-4	4	0,7734	0,9860	1,1771
15Y	0,8808	-4	6	0,9430	1,1091	1,2317
20Y	0,9891	-4	8	1,0399	1,1477	1,2321
30Y	1,0499	-4	8	1,0767	1,1301	1,1685

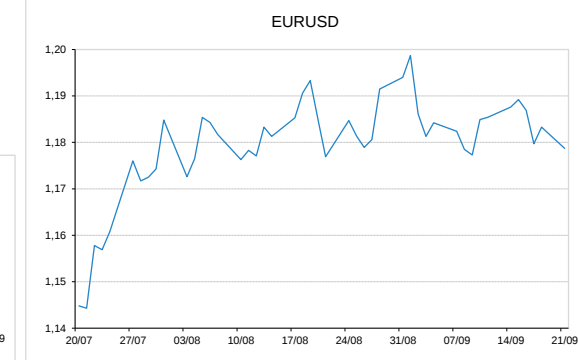
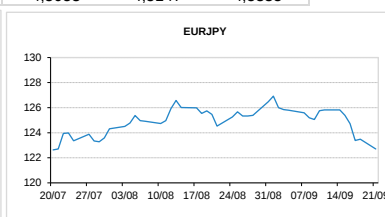
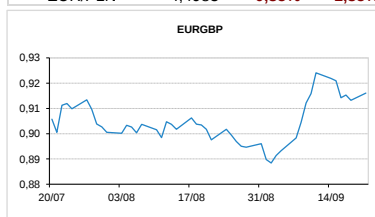


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	41,21	-1,94	-3,72	OT 2Y	-0,601	-0,02	-13,10
JETFUEL	326,99	-2,51	-23,01	OT 5Y	-0,259	-0,03	-6,30
DIESEL	338,50	-3,75	-43,00	OT 10Y	0,270	-0,03	-5,60
COBRE	6.850,00	32,00	245,00	BUND 10Y	-1,046	-4,19	-4,00
ZINCO	2.524,25	24,85	70,25	SCHATZ 2Y	-0,160	-2,74	-3,60
OURO	1.900,64	-50,21	-39,84	T-NOTE 10Y	1,676	-2,24	-2,00
TRIGO	558,75	-16,25	23,75	T-NOTE 2Y	0,720	-0,55	-0,20
LICENÇA C02	26,25	-1,74	0,60	GILT 10Y	0,262	-2,38	-7,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1787	-0,39%	0,15%	1,1810	1,1836	1,1885
EUR/GBP	0,91608	-0,32%	-2,02%	0,9174	0,9188	0,9217
EUR/JPY	122,7	0,64%	1,49%	122,70	122,70	122,70
EUR/CHF	1,0758	0,32%	-0,05%	1,0751	1,0742	1,0729
EUR/BRL	6,3894	-0,13%	3,73%	6,4197	6,4566	6,5601
EUR/PLN	4,4983	-0,85%	-1,85%	4,5053	4,5147	4,5335



FIXINGS CONTRA USD e EUR

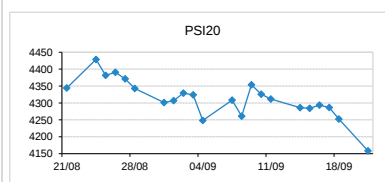
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1787	0,9161	122,70	1,0758	10,4273	7,4398	1,5617	1,62775	6,3894	10,9234
USD	0,8516	-	0,7816	104,555	0,9160	8,8672	6,3363	1,3301	1,3876	5,4618	9,3272

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	3,990	-5,90	-29,75
BCP	0,087	-4,08	-57,10
CORT. AMORIM	11,000	-0,18	-2,65
CTT	2,450	-2,58	-23,20
EDP	4,174	-1,04	10,53
EDP R	14,060	-1,95	33,90
GALP	8,432	-3,21	-43,41
IBERSOL	5,300	0,00	-33,75
J MARTINS	13,825	-2,40	-5,73
MOTA ENGIL	1,198	-5,67	-35,94
NAVIGATOR	2,230	-3,46	-35,33
NOS	3,094	-1,09	-35,54
PHAROL	0,107	-5,16	7,03
RAMADA	3,190	-2,15	-45,38
REN	2,385	-0,42	-12,32
SEMAPA	7,810	-2,86	-43,08
SONAE CAP.	0,700	0,00	-7,04
SONAE SGPS	0,578	-3,19	-36,54
-	-	-	-
-	-	-	-
-	-	-	-

MAIORES GANHOS/PERDAS

Título	Variação %
NAVIGATOR	-3,46
BCP	-4,08
PHAROL	-5,16
MOTA ENGIL	-5,67
ALTRI	-5,90



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.158,14	-2,22%	-20,25%	5.454,21	3.500,02
CAC40	4.792,04	-3,74%	-19,84%	6.111,41	3.632,06
ESTX 50 PR	3.160,95	-3,74%	-15,60%	3.867,28	2.302,84
XTRA DAX	12.542,44	-4,37%	-5,33%	13.795,24	8.255,65
S&P 500	3.237,63	-2,52%	0,16%	3.588,11	2.191,86
IBEX 35	6.692,30	-3,43%	-29,92%	10.100,20	5.814,50
NIKKEI 225	23.360,30	0,18%	-1,25%	24.115,95	16.358,19

