

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

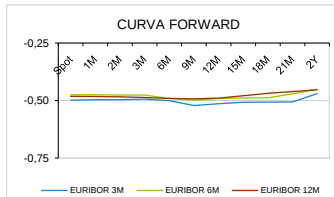
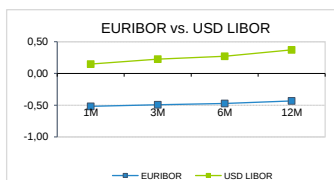
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

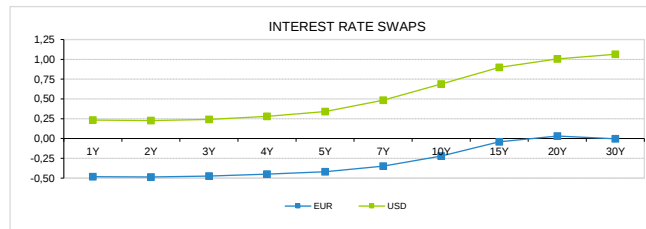
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5180	1	0	1M	0,1481	0	-3	0,0509	-0,8066
3M	-0,4930	1	-1	3M	0,2250	0	-3	0,0664	-0,7594
6M	-0,4720	0	-3	6M	0,2716	0	-4	0,0939	-0,7222
12M	-0,4330	0	-6	12M	0,3718	0	-7	0,1619	-0,5884

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,4821	0	-3	-0,4894	-0,3801	-0,2270
2Y	-0,4854	0	-4	-0,4734	-0,3409	-0,1795
3Y	-0,4746	0	-3	-0,4410	-0,3027	-0,1290
4Y	-0,4505	1	-3	-0,4064	-0,2595	-0,0785
5Y	-0,4197	1	-2	-0,3698	-0,2134	-0,0290
7Y	-0,3491	0	-1	-0,2869	-0,1159	0,0550
10Y	-0,2210	0	0	-0,1508	0,0052	0,1440
15Y	-0,0410	0	0	0,0071	0,1027	0,1781
20Y	0,0316	-1	0	0,0558	0,1044	0,1369
30Y	-0,0026	-1	0	0,0026	0,0173	0,0232

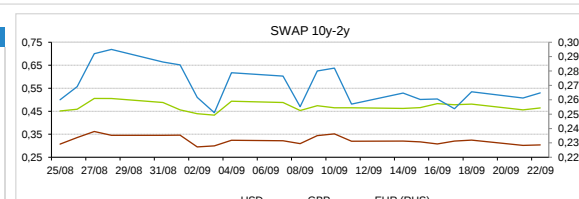
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2336	0	0	0,2249	0,3936	0,7678
2Y	0,2264	0	1	0,2449	0,4894	0,8370
3Y	0,2405	0	0	0,2940	0,5812	0,9150
4Y	0,2787	0	1	0,3676	0,6590	0,9925
5Y	0,3396	0	1	0,4465	0,7500	1,0476
7Y	0,4838	0	2	0,6042	0,8710	1,1302
10Y	0,6872	0	4	0,7947	1,0172	1,1960
15Y	0,8976	0	6	0,9738	1,1120	1,2477
20Y	1,0052	0	8	1,0460	1,1639	1,2454
30Y	1,0640	0	8	1,0820	1,1410	1,1760

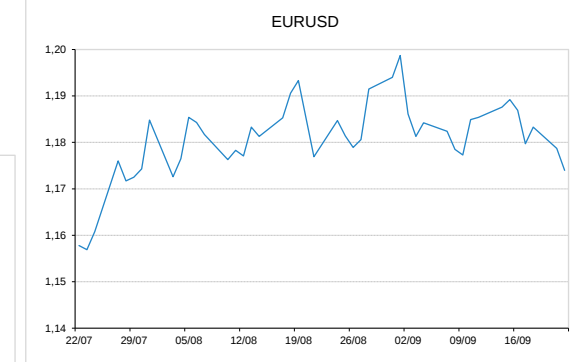
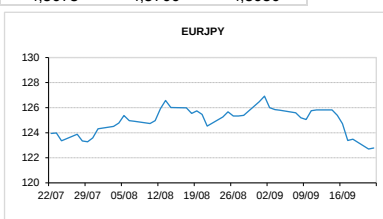
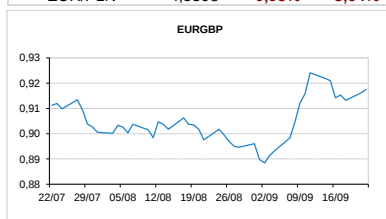


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	41,60	-0,17	-4,04	OT 2Y	-0,589	0,01	-11,60
JETFUEL	311,25	-0,50	-21,75	OT 5Y	-0,217	0,03	-7,00
DIESEL	322,00	0,75	-41,50	OT 10Y	0,274	0,03	-10,50
COBRE	6.595,50	-175,50	114,50	BUND 10Y	-1,018	-0,41	-1,00
ZINCO	2.387,75	-61,50	-61,60	SCHATZ 2Y	-0,130	0,69	-2,10
OURO	1.868,57	5,23	-60,31	T-NOTE 10Y	1,686	-0,42	-0,60
TRIGO	549,50	0,50	21,75	T-NOTE 2Y	0,720	-0,37	-0,90
LICENÇA C02	26,52	0,02	-0,96	GILT 10Y	0,325	-0,94	1,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1645	-0,40%	-1,71%	1,1667	1,1693	1,1742
EUR/GBP	0,91228	0,72%	-1,15%	0,9137	0,9151	0,9180
EUR/JPY	122,73	0,15%	2,06%	122,73	122,73	122,73
EUR/CHF	1,0807	-0,30%	-0,53%	1,0800	1,0791	1,0777
EUR/BRL	6,4598	1,01%	2,42%	6,4889	6,5252	6,6178
EUR/PLN	4,5598	-0,95%	-3,64%	4,5673	4,5766	4,5950



FIXINGS CONTRA USD e EUR

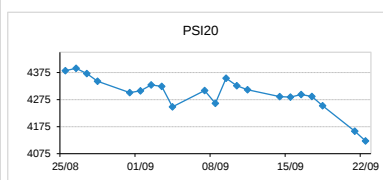
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1645	0,9123	122,73	1,0807	10,6364	7,4435	1,5604	1,65606	6,4598	11,1223
USD	0,8591	-	0,7865	105,47	0,9278	9,1432	6,3952	1,3405	1,4240	5,5819	9,5858

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	3,850	-1,48	-32,22
BCP	0,083	-1,43	-59,22
CORT. AMORIM	10,500	0,00	-7,08
CTT	2,380	-1,24	-25,39
EDP	4,160	-0,26	10,16
EDP R	13,860	0,29	32,00
GALP	7,982	-3,60	-46,43
IBERSOL	5,000	-2,72	-37,50
J MARTINS	13,725	-0,62	-6,41
MOTA ENGIL	1,096	-1,62	-41,39
NAVIGATOR	2,106	-2,14	-38,93
NOS	2,962	-1,59	-38,29
PHAROL	0,110	-0,36	10,04
RAMADA	3,250	-1,22	-44,35
REN	2,380	0,00	-12,50
SEMAPA	7,310	-2,66	-46,72
SONAE CAP.	0,702	0,29	-6,77
SONAE SGPS	0,573	0,26	-37,09
-	-	-	-
-	-	-	-
-	-	-	-

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	0,29
SONAE CAP.	0,29
SONAE SGPS	0,26
MOTA ENGIL	-1,62
NAVIGATOR	-2,14
SEMAPA	-2,66
IBERSOL	-2,72
GALP	-3,60



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.049,52	-0,93%	-22,34%	5.454,21	3.500,02
CAC40	4.762,62	-0,83%	-20,33%	6.111,41	3.632,06
ESTX 50 PR	3.159,63	-0,65%	-15,64%	3.867,28	2.302,84
XTRA DAX	12.606,57	-0,29%	-4,85%	13.795,24	8.255,65
S&P 500	3.242,11	0,18%	0,37%	3.588,11	2.191,86
IBEX 35	6.643,60	-0,17%	-30,44%	10.100,20	5.814,50
NIKKEI 225	23.087,82	-1,11%	-2,40%	24.115,95	16.358,19

