

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

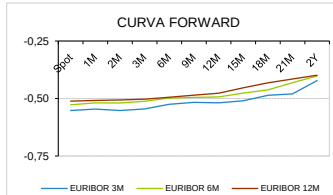
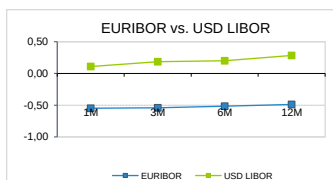
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

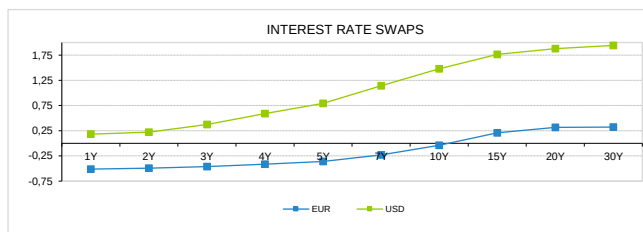
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5480	1	2	1M	0,1093	-1	0	0,0479	-0,7996
3M	-0,5400	-1	0	3M	0,1843	0	-1	0,0703	-0,7470
6M	-0,5160	-1	1	6M	0,2005	0	-1	0,0914	-0,6932
12M	-0,4880	-1	3	12M	0,2836	0	-2	0,1478	-0,5780

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5113	-1	2	-0,4775	-0,2776	0,0194
2Y	-0,4943	-1	4	-0,4383	-0,2097	0,0918
3Y	-0,4628	-1	4	-0,3839	-0,1333	0,1545
4Y	-0,4155	-1	6	-0,3231	-0,0563	0,2218
5Y	-0,3588	-1	7	-0,2543	0,0100	0,2822
7Y	-0,2296	-1	10	-0,1169	0,1405	0,3845
10Y	-0,0385	-1	13	0,0725	0,2995	0,4915
15Y	0,2071	0	16	0,2845	0,4310	0,5449
20Y	0,3158	0	17	0,3636	0,4529	0,5160
30Y	0,3225	1	18	0,3443	0,3870	0,4142

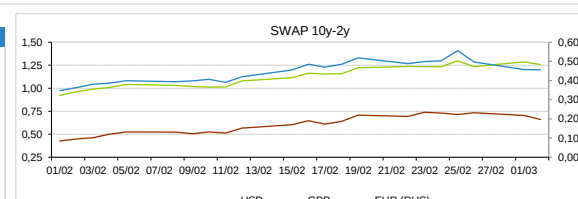
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1821	0	0	0,2600	1,2080	1,9345
2Y	0,2200	-1	3	0,4663	1,4190	2,0320
3Y	0,3733	-2	11	0,7080	1,5900	2,1293
4Y	0,5905	-3	19	0,9335	1,7230	2,1803
5Y	0,7925	-4	25	1,1275	1,8230	2,2232
7Y	1,1424	-4	30	1,4210	1,9630	2,2907
10Y	1,4775	-4	32	1,6850	2,1109	2,3263
15Y	1,7662	-3	33	1,9143	2,1660	2,2800
20Y	1,8788	-2	32	1,9921	2,1876	2,2435
30Y	1,9425	-1	30	2,0030	2,1290	2,1720

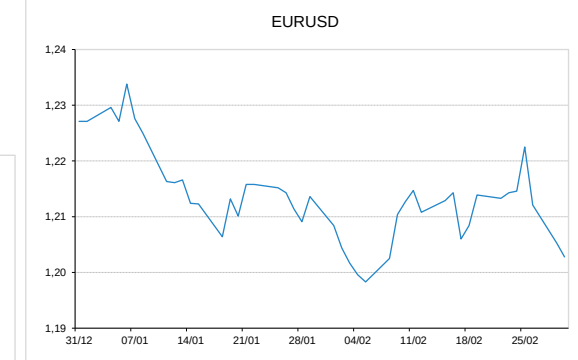


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,38	-0,31	6,18	OT 2Y	-0,569	0,00	11,40
JETFUEL	531,90	-10,60	54,83	OT 5Y	-0,237	-0,01	21,10
DIESEL	519,90	-9,60	54,85	OT 10Y	0,218	-0,01	17,90
COBRE	9.021,00	-33,00	1.245,50	BUND 10Y	-1,051	-1,42	16,60
ZINCO	2.801,75	22,25	241,25	SCHATZ 2Y	-0,110	-0,46	3,60
OURO	1.734,18	7,14	-101,06	T-NOTE 10Y	2,236	-3,54	22,90
TRIGO	668,00	17,75	22,25	T-NOTE 2Y	0,731	0,00	1,40
LICENÇA C02	38,21	1,08	3,24	GILT 10Y	0,933	-7,73	34,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2028	-0,21%	-0,13%	1,2052	1,2077	1,2127
EUR/GBP	0,86433	0,14%	1,90%	0,8658	0,8673	0,8703
EUR/JPY	128,58	0,04%	-1,65%	128,58	128,58	128,58
EUR/CHF	1,1041	-0,14%	-2,11%	1,1035	1,1029	1,1019
EUR/BRL	6,9017	-1,72%	-6,57%	6,9464	7,0135	7,1947
EUR/PLN	4,5394	-0,17%	-1,29%	4,5452	4,5527	4,5715



FIXINGS CONTRA USD e EUR

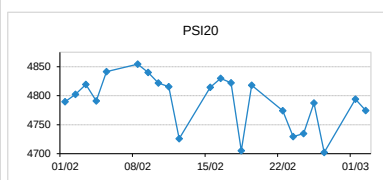
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2028	0,8643	128,58	1,1041	10,1329	7,4363	1,5232	1,54416	6,9017	10,2512
USD	0,8291	-	0,7171	106,725	0,9151	8,4038	6,1653	1,2623	1,2801	5,6953	8,5032

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,115	-0,65	18,51
BCP	0,121	0,42	-2,11
CORT. AMORIM	11,000	-1,26	-5,17
CTT	2,545	-2,49	8,30
EDP	4,771	-1,02	-7,47
EDP R	18,740	0,43	-17,81
GALP	9,672	0,71	10,49
IBERSOL	6,020	1,01	11,48
J MARTINS	12,955	-0,88	-6,26
MOTA ENGIL	1,482	-0,80	8,65
NAVIGATOR	2,830	-0,98	13,29
NOVABASE	3,630	-1,89	13,08
NOS	2,738	-0,44	-4,20
PHAROL	0,121	-1,78	-2,72
REN	2,285	-0,22	-3,38
SEMAPA	11,920	-0,50	32,44
SONAE SGPS	0,679	-1,52	2,65
-	-	-	-
-	-	-	-
-	-	-	-

MAIORES GANHOS/PERDAS

Título	Variação %
IBERSOL	1,01
GALP	0,71
EDP R	0,43
BCP	0,42
CORT. AMORIM	-1,26
SONAE SGPS	-1,52
PHAROL	-1,78
NOVABASE	-1,89
CTT	-2,49



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.774,53	-0,41%	-2,53%	5.317,89	3.500,02
CAC40	5.809,73	0,29%	4,65%	5.835,74	3.632,06
ESTX 50 PR	3.707,72	0,03%	4,37%	3.742,53	2.302,84
XTRA DAX	14.039,80	0,19%	2,34%	14.169,49	8.255,65
S&P 500	3.872,78	-0,73%	3,12%	3.950,43	2.191,86
IBEX 35	8.355,80	-0,27%	3,49%	9.014,30	5.814,50
NIKKEI 225	29.408,17	-0,86%	7,16%	30.714,52	16.358,19

