

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

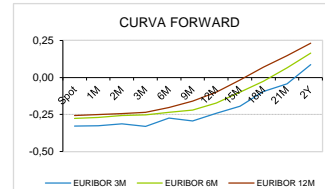
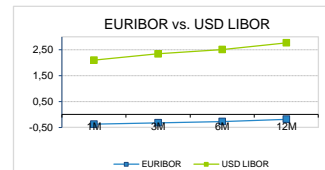
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

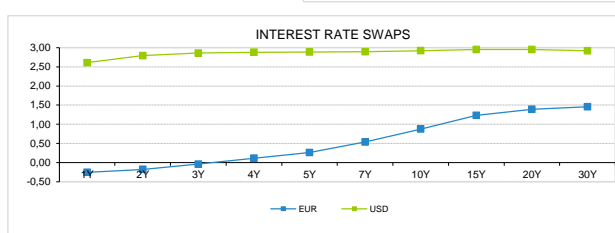
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	2,0999	1	10	0,4968	-0,7770
3M	-0,3210	0	0	3M	2,3425	1	2	0,6798	-0,7316
6M	-0,2700	0	0	6M	2,5097	1	4	0,7893	-0,6474
12M	-0,1810	0	0	12M	2,7716	1	5	0,9594	-0,5210

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2560	0	-1	-0,0993	0,5679	1,1010
2Y	-0,1780	-1	-4	0,0646	0,7060	1,2170
3Y	-0,0410	-2	-5	0,2316	0,8432	1,3240
4Y	0,1130	-2	-5	0,3840	0,9600	1,4190
5Y	0,2620	-2	-6	0,5260	1,0740	1,5065
7Y	0,5360	-2	-6	0,7810	1,2716	1,6374
10Y	0,8760	-2	-5	1,0820	1,4709	1,7568
15Y	1,2310	-2	-4	1,3691	1,6330	1,8150
20Y	1,3900	-1	-3	1,4929	1,6771	1,7890
30Y	1,4560	-1	-3	1,5230	1,6477	1,7198

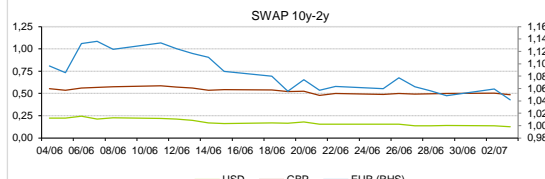
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6060	1	12	2,9849	2,9180	2,8700
2Y	2,7920	1	14	2,9660	2,9110	2,8845
3Y	2,8570	2	12	2,9764	2,9040	2,9050
4Y	2,8800	2	10	2,9617	2,8930	2,9180
5Y	2,8860	2	8	2,9506	2,9065	2,9610
7Y	2,8940	1	5	2,9484	2,9225	2,9505
10Y	2,9200	1	2	2,9465	2,9460	2,9575
15Y	2,9520	0	0	2,9500	2,9714	2,9450
20Y	2,9510	0	-1	2,9663	2,9245	2,9195
30Y	2,9170	0	-2	2,8940	2,8780	2,8650

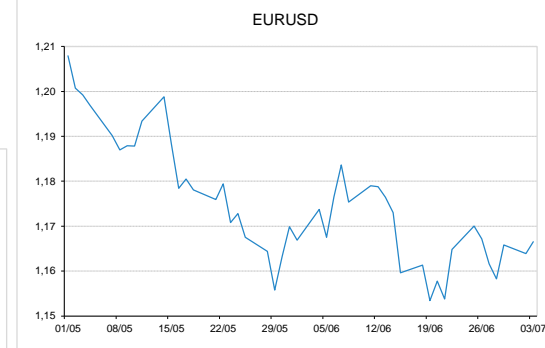
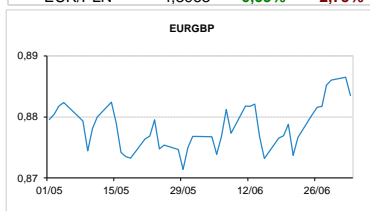


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	77,22	-0,08	0,71	OT 2Y	-0,113	0,00	-10,80
JETFUEL	704,25	-6,89	-11,08	OT 5Y	0,596	-0,02	-13,10
DIESEL	662,00	-6,89	-12,08	OT 10Y	1,735	-0,03	-14,50
COBRE	6.571,00	-103,00	-373,00	BUND 10Y	-0,205	-0,96	-10,10
ZINCO	2.858,00	-33,50	-240,75	SCHATZ 2Y	-0,044	1,15	-4,60
OURO	1.255,77	13,77	-37,96	T-NOTE 10Y	3,572	-2,01	-4,50
TRIGO	491,25	11,00	-49,50	T-NOTE 2Y	2,942	-1,17	4,30
LICENÇA C02	15,10	0,03	-0,19	GILT 10Y	1,472	-1,34	-4,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1665	0,22%	-0,61%	1,1745	1,1836	1,2018
EUR/GBP	0,8835	0,34%	-0,77%	0,8860	0,8889	0,8949
EUR/JPY	129,09	-0,18%	-0,50%	129,09	129,09	129,09
EUR/CHF	1,1562	0,03%	-0,02%	1,1551	1,1538	1,1514
EUR/BRL	4,524	0,65%	-3,13%	4,5965	4,6629	4,8160
EUR/PLN	4,3963	0,09%	-2,79%	4,4203	4,4448	4,4932



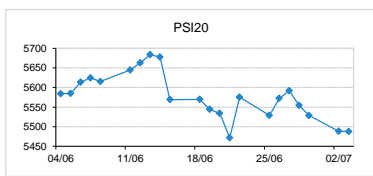
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1665	0,8835	129,09	1,1562	10,2907	7,4513	1,5323	1,57787	4,5240	9,4809
USD	0,8584	-	0,7591	110,625	0,9928	8,8429	6,3961	1,3169	1,3556	3,8907	8,1377

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	8,560	-0,12	65,54
BCP	0,253	-0,31	-6,84
CORT. AMORIM	11,2000	0,00	8,74
CTT	2,8680	-0,76	-18,22
EDP	3,420	0,29	18,54
EDP R	8,990	0,84	29,04
GALP	16,455	1,51	7,37
IBERSOL	12,000	0,42	-1,23
J MARTINS	11,960	-0,62	-26,15
MOTA ENGIL	2,835	-2,24	-22,60
NAVIGATOR	5,000	-1,09	18,48
NOS	4,676	-0,30	-14,69
NOVABASE	2,740	0,00	-10,13
PHAROL	0,238	0,00	-5,00
REN	2,434	0,00	-1,82
SEMAPA	22,750	-0,87	27,84
SONAE CAP.	0,911	-0,22	2,71
SONAE SGPS	0,996	-0,90	-11,55

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	1,51
EDP R	0,84
IBERSOL	0,42
EDP	0,29
CTT	-0,76
SEMAPA	-0,87
SONAE SGPS	-0,90
NAVIGATOR	-1,09
MOTA ENGIL	-2,24



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.487,72	-0,01%	1,84%	5.801,45	5.014,62
CAC40	5.316,77	0,76%	0,08%	5.657,44	4.995,07
ESTX 50 PR	3.406,34	1,01%	-2,79%	3.708,82	3.261,86
XTRA DAX	12.349,14	0,91%	-4,40%	13.596,89	11.726,62
S&P 500	2.728,31	0,06%	2,05%	2.872,87	2.407,70
IBEX 35	9.660,90	1,07%	-3,81%	10.758,20	9.327,60
NIKKEI 225	21.785,54	-0,12%	-4,30%	24.129,34	19.239,52

