

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

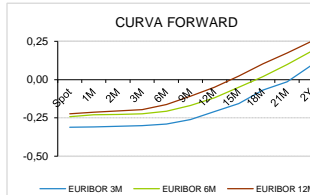
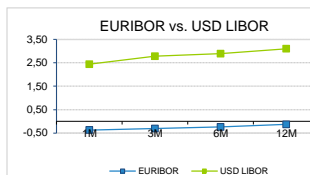
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

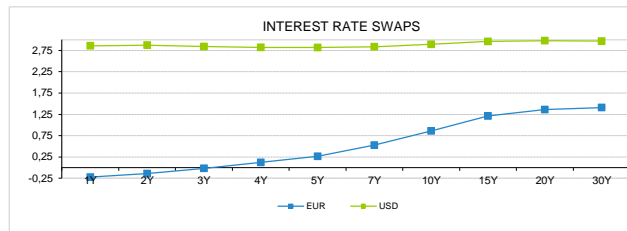
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3680	0	0	1M	2,4401	1	13	0,7308	-0,8226
3M	-0,3110	0	1	3M	2,7775	0	16	0,9026	-0,7374
6M	-0,2390	0	2	6M	2,8923	1	4	1,0191	-0,6582
12M	-0,1290	0	2	12M	3,1013	1	-3	1,1456	-0,5254

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2239	0	1	-0,0500	0,5685	1,1097
2Y	-0,1400	0	-2	0,0997	0,7093	1,2250
3Y	-0,0170	-1	-5	0,2558	0,8377	1,3325
4Y	0,1240	-1	-7	0,4030	0,9613	1,4265
5Y	0,2640	-2	-8	0,5394	1,0765	1,5008
7Y	0,5290	-2	-9	0,7925	1,2715	1,6350
10Y	0,8630	-1	-9	1,0888	1,4716	1,7490
15Y	1,2130	-1	-9	1,3724	1,6263	1,7995
20Y	1,3630	-1	-9	1,4814	1,6555	1,7635
30Y	1,4090	-1	-10	1,4930	1,6065	1,6735

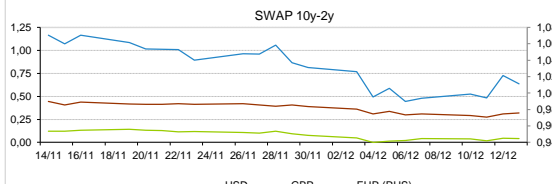
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	2,25
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



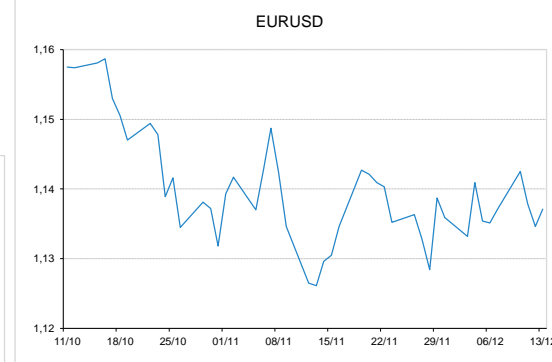
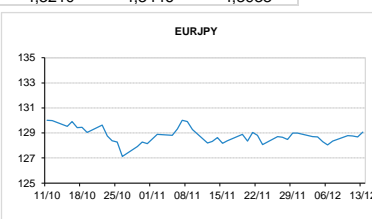
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,8590	2	-9	2,9190	2,8050	2,8880
2Y	2,8730	3	-25	2,8530	2,8190	2,9185
3Y	2,8400	3	-32	2,8380	2,8240	2,9525
4Y	2,8230	3	-35	2,8345	2,8690	2,9840
5Y	2,8180	2	-36	2,8470	2,8970	3,0428
7Y	2,8360	2	-36	2,8850	2,9550	3,0540
10Y	2,8930	2	-35	2,9520	3,0100	3,0770
15Y	2,9600	1	-34	3,0060	3,0410	3,0805
20Y	2,9800	0	-34	3,0170	3,0370	3,0610
30Y	2,9680	0	-33	2,9975	3,0060	3,0160



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	60,71	0,56	-5,10	OT 2Y	-0,306	-0,01	-15,20
JETFUEL	605,25	-7,25	-78,25	OT 5Y	0,441	-0,05	-31,30
DIESEL	562,00	-6,50	-82,75	OT 10Y	1,676	-0,05	-27,20
COBRE	6.150,00	-28,00	91,00	BUND 10Y	-0,207	1,47	-14,30
ZINCO	2.625,50	-16,50	107,50	SCHATZ 2Y	0,071	-0,23	-0,90
OURO	1.242,88	-2,79	40,66	T-NOTE 10Y	3,575	0,00	-21,00
TRIGO	533,75	7,25	16,00	T-NOTE 2Y	3,075	-0,78	-20,40
LICENÇA C02	22,32	0,85	2,18	GILT 10Y	1,503	2,68	-21,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1371	0,22%	0,98%	1,1462	1,1554	1,1744
EUR/GBP	0,89848	0,32%	-3,23%	0,9015	0,9047	0,9116
EUR/JPY	129,06	-0,30%	-0,57%	129,06	129,06	129,06
EUR/CHF	1,1285	0,08%	0,77%	1,1273	1,1262	1,1239
EUR/BRL	4,4098	-0,64%	-2,61%	4,4721	4,5403	4,6867
EUR/PLN	4,2975	-0,13%	-0,11%	4,3210	4,3446	4,3933

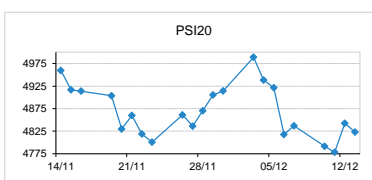

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1371	0,8985	129,06	1,1285	10,2901	7,4641	1,5162	1,57036	4,4098	9,7269
USD	0,8813	-	0,7924	113,625	0,9936	9,0574	6,5788	1,3359	1,3841	3,8815	8,5713

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	5,710	-2,39	10,42
BCP	0,246	-0,12	-9,63
CORT. AMORIM	9,300	-2,11	-9,71
CTT	3,182	0,00	-9,27
EDP	3,089	-0,68	7,07
EDP R	7,845	0,77	12,60
GALP	14,115	-1,22	-7,90
IBERSOL	8,120	-2,64	-19,80
J MARTINS	10,300	-0,34	-36,40
MOTA ENGIL	1,600	0,13	-56,32
NAVIGATOR	3,534	-1,23	-16,26
NOS	5,285	-1,12	-3,58
NOVABASE	2,350	0,00	-22,93
PHAROL	0,190	6,63	-24,08
REN	2,458	1,15	-0,85
SEMAPA	13,320	-1,62	-25,15
SONAE CAP.	0,890	-1,00	0,34
SONAE SGPS	0,833	1,52	-26,07
-	-	-	-
-	-	-	-

MAIORES GANHOS/PERDAS	
Título	Variação %
PHAROL	6,63
SONAE SGPS	1,52
REN	1,15
EDP R	0,77
MOTA ENGIL	0,13
NAVIGATOR	-1,23
SEMAPA	-1,62
CORT. AMORI	-2,11
ALTRI	-2,39
IBERSOL	-2,64



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.823,06	-0,40%	-10,49%	5.801,45	4.773,78
CAC40	4.896,92	-0,26%	-7,82%	5.657,44	4.732,02
ESTX 50 PR	3.112,17	0,14%	-11,18%	3.687,22	3.007,53
XTRA DAX	10.924,70	-0,04%	-15,43%	13.596,89	10.585,77
S&P 500	2.643,57	-0,29%	-1,13%	2.940,91	2.532,69
IBEX 35	8.926,30	0,82%	-11,13%	10.643,40	8.627,60
NIKKEI 225	21.816,19	0,99%	-4,17%	24.448,07	20.347,49

