

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

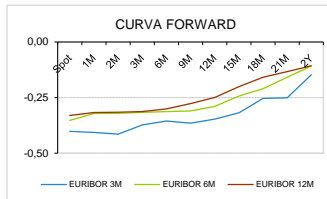
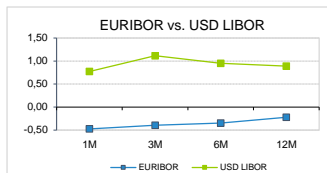
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

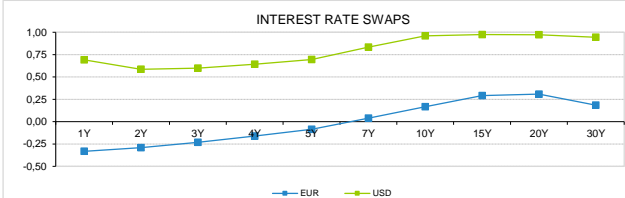
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4740	0	-1	1M	0,7729	2	-87	0,2723	-0,8838
3M	-0,3930	2	1	3M	1,1158	6	-58	0,5334	-0,8048
6M	-0,3450	2	1	6M	0,9520	4	-76	0,6323	-0,7568
12M	-0,2210	3	7	12M	0,8894	3	-88	0,7108	-0,6436

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3321	3	4	-0,2509	0,0374	0,3031
2Y	-0,2906	4	9	-0,1852	0,1150	0,1663
3Y	-0,2312	5	13	-0,1102	0,1809	0,2080
4Y	-0,1611	5	18	-0,0320	0,2330	0,3885
5Y	-0,0857	4	23	0,0345	0,2680	0,4010
7Y	0,0395	4	27	0,1392	0,3239	0,3067
10Y	0,1660	5	25	0,2398	0,3873	0,4715
15Y	0,2912	4	13	0,3317	0,4068	0,4327
20Y	0,3080	5	2	0,3215	0,3465	0,3338
30Y	0,1849	9	-13	0,1784	0,1788	0,1589

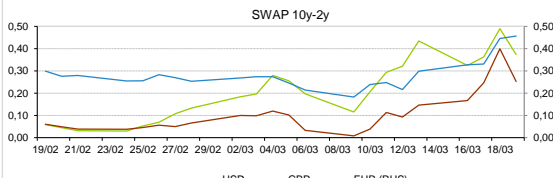
TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,75
Suíça	-0,75
China	5,75
Brasil	3,75
Austrália	0,25
Índia	4,00



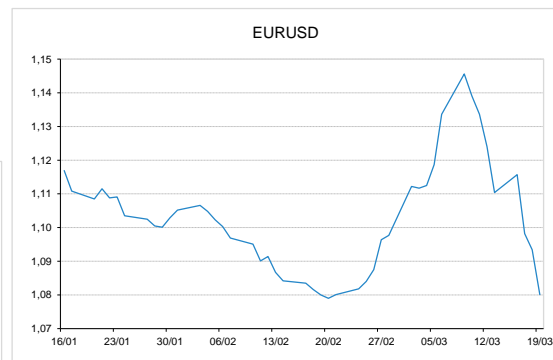
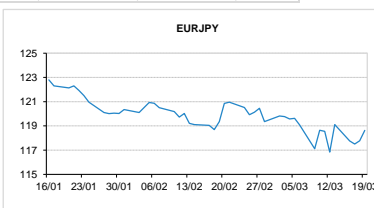
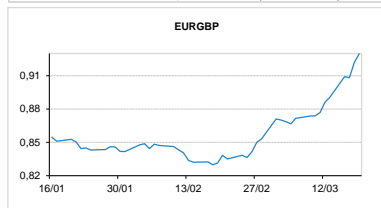
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,6912	6	-88	0,5360	0,4500	1,2067
2Y	0,5855	3	-86	0,5424	0,8135	1,2450
3Y	0,5978	0	-81	0,5310	0,9480	1,2427
4Y	0,6415	-4	-75	0,6795	1,0271	1,2322
5Y	0,6940	-7	-70	0,7845	1,0727	1,2331
7Y	0,8327	-8	-60	0,9138	1,1000	1,1460
10Y	0,9595	-9	-55	0,9800	1,0560	1,0900
15Y	0,9741	-12	-63	0,9690	1,0293	1,0572
20Y	0,9726	-13	-69	0,9695	1,0088	1,0165
30Y	0,9442	-15	-73	0,9220	0,9378	0,9324



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	26,76	1,88	-31,96	OT 2Y	0,020	-0,26	45,30
JETFUEL	245,01	-36,26	-283,09	OT 5Y	0,594	-0,34	71,20
DIESEL	277,75	-28,76	-231,00	OT 10Y	1,097	-0,35	81,00
COBRE	4.734,00	-399,00	-1.028,00	BUND 10Y	-0,585	5,44	26,30
ZINCO	1.833,25	-26,00	-307,75	SCHATZ 2Y	-0,016	13,04	0,70
OURO	1.476,34	-12,04	-131,36	T-NOTE 10Y	2,076	-11,09	-39,70
TRIGO	537,50	29,25	-25,00	T-NOTE 2Y	0,878	-14,88	-93,50
LICENÇA C02	16,07	0,77	-9,64	GILT 10Y	0,766	0,71	16,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0801	-1,22%	0,01%	1,0856	1,0889	1,0948
EUR/GBP	0,92985	-0,86%	-10,58%	0,9319	0,9342	0,9385
EUR/JPY	118,63	-0,72%	0,61%	118,63	118,63	118,63
EUR/CHF	1,0527	0,07%	0,87%	1,0516	1,0508	1,0493
EUR/BRL	5,4923	1,38%	-14,19%	5,5351	5,5686	5,7065
EUR/PLN	4,5584	-0,42%	-6,30%	4,5767	4,5851	4,6009

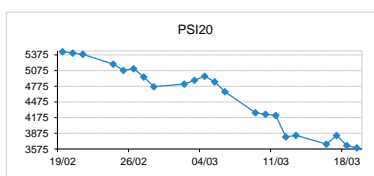

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0801	0,9299	118,63	1,0527	11,0745	7,4736	1,5467	1,82304	5,4923	12,1373
USD	0,9264	-	0,854	109,76	0,9760	10,3033	6,9230	1,4495	1,7056	5,1185	11,4941

ACCIONISTA

TITULO	COTACÃO	1D %	YTD %
ALTRI	2,980	3,61	-47,43
BCP	0,100	0,10	-50,25
CORT. AMORIM	7,990	3,25	-29,65
CTT	1,886	-3,71	-40,60
EDP	3,065	-4,87	-18,58
EDP R	9,070	-2,80	-14,00
GALP	8,500	-0,80	-43,41
IBERSOL	4,000	0,00	-50,00
J MARTINS	15,000	-1,00	1,50
MOTA ENGIL	1,130	-0,97	-39,84
NAVIGATOR	1,940	-0,46	-43,72
NOS	2,848	0,28	-40,88
PHAROL	0,070	7,54	-29,82
RAMADA	2,990	6,04	-45,89
REN	1,978	1,23	-27,28
SEMAPA	7,080	-2,87	-48,25
SONAE CAP.	0,431	-1,29	-44,22
SONAE SGPS	0,507	-0,78	-44,40

MAIORES GANHOS/PERDAS	
Título	Variação %
PHAROL	7,54
RAMADA	6,04
ALTRI	3,61
CORT. AMORIM	3,25
REN	1,23
SONAE CAP.	-1,29
EDP R	-2,80
SEMAPA	-2,87
CTT	-3,71
EDP	-4,87



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	3.591,11	-1,24%	-31,02%	5.454,21	3.547,01
CAC40	3.855,50	2,64%	-35,53%	6.111,41	3.632,06
ESTX 50 PR	2.454,79	3,12%	-34,31%	3.867,28	2.302,84
XTRA DAX	8.610,43	2,44%	-34,73%	13.795,24	8.255,65
S&P 500	2.387,77	-0,05%	-25,81%	3.393,52	2.280,52
IBEX 35	6.397,10	1,95%	-33,01%	10.100,20	5.814,50
NIKKEI 225	16.552,83	-1,04%	-30,03%	24.115,95	16.358,19

