

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

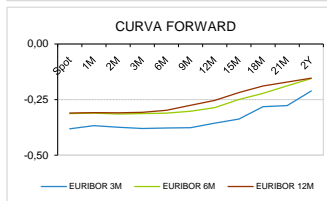
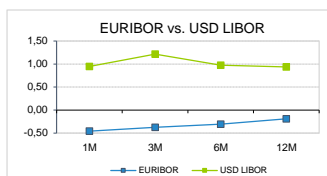
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

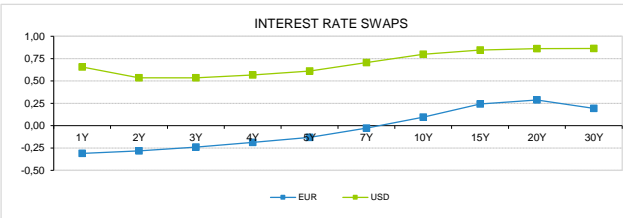
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4570	-1	2	1M	0,9466	2	-68	0,2328	-0,8072
3M	-0,3730	0	4	3M	1,2156	1	-46	0,5223	-0,6926
6M	-0,3060	0	5	6M	0,9733	-2	-70	0,6675	-0,5928
12M	-0,1890	0	10	12M	0,9374	0	-79	0,7746	-0,4738

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3105	1	7	-0,2537	-0,0400	0,1705
2Y	-0,2827	2	11	-0,2040	0,0288	0,2275
3Y	-0,2402	3	14	-0,1569	0,0820	0,2625
4Y	-0,1880	3	17	-0,0933	0,1298	0,2910
5Y	-0,1319	3	20	-0,0405	0,1704	0,3073
7Y	-0,0272	5	24	0,0602	0,2354	0,3680
10Y	0,0950	6	23	0,1701	0,3215	0,4256
15Y	0,2430	9	17	0,2893	0,3777	0,4271
20Y	0,2870	10	10	0,3075	0,3403	0,3430
30Y	0,1940	12	-1	0,1923	0,1962	0,1834

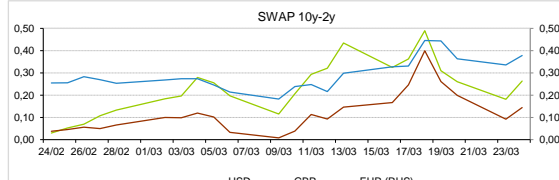
TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,75
Suíça	-0,75
China	5,75
Brasil	3,75
Austrália	0,25
Índia	4,00



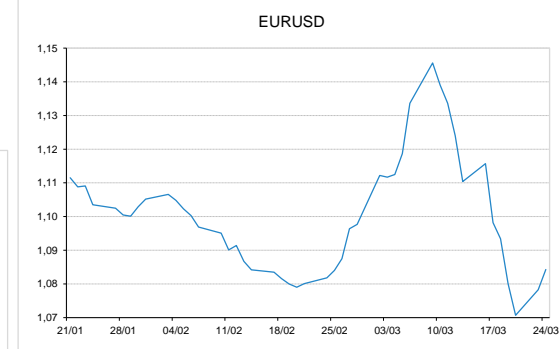
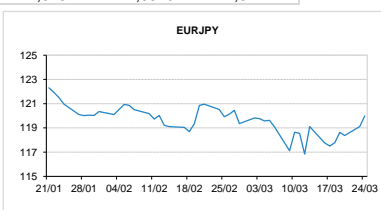
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,6558	4	-77	0,4271	0,6767	0,8691
2Y	0,5351	5	-72	0,4676	0,7155	0,9280
3Y	0,5348	7	-65	0,5369	0,7687	0,9551
4Y	0,5676	9	-60	0,5929	0,8250	0,9680
5Y	0,6112	11	-56	0,6471	0,8620	0,9915
7Y	0,7056	12	-50	0,7457	0,9020	0,9691
10Y	0,7982	13	-48	0,8225	0,9125	0,9509
15Y	0,8457	14	-53	0,8483	0,9092	0,9326
20Y	0,8615	15	-56	0,8569	0,8997	0,9150
30Y	0,8632	15	-57	0,8513	0,8709	0,8694



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	27,40	0,37	-28,37	OT 2Y	0,016	0,05	46,80
JETFUEL	247,31	-16,24	-286,33	OT 5Y	0,564	0,10	69,60
DIESEL	296,70	-12,33	-217,55	OT 10Y	1,071	0,11	83,40
COBRE	4.601,00	-180,00	-1.135,00	BUND 10Y	-0,744	5,83	13,00
ZINCO	1.812,25	-33,25	-296,25	SCHATZ 2Y	-0,011	5,96	1,00
OURO	1.621,73	62,03	-52,84	T-NOTE 10Y	1,921	11,38	-48,60
TRIGO	559,50	-3,00	24,75	T-NOTE 2Y	0,913	9,28	-84,30
LICENÇA C02	16,99	1,45	-7,58	GILT 10Y	0,435	5,85	-9,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0843	0,56%	0,23%	1,0888	1,0920	1,0977
EUR/GBP	0,921	0,94%	-8,98%	0,9231	0,9251	0,9291
EUR/JPY	119,99	-0,73%	0,44%	119,99	119,99	119,99
EUR/CHF	1,0589	-0,24%	0,29%	1,0579	1,0574	1,0565
EUR/BRL	5,471	0,81%	-12,93%	5,5182	5,5562	5,6727
EUR/PLN	4,6030	0,18%	-6,49%	4,6231	4,6320	4,6427

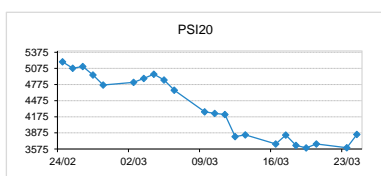

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0843	0,9210	119,99	1,0589	10,9671	7,4666	1,5635	1,82021	5,4710	12,0145
USD	0,9270	-	0,8543	111,365	0,9818	10,1926	6,9215	1,4485	1,6846	5,0751	11,1426

ACCIONISTA

TITULO	COTACÃO	1D %	YTD %
ALTRI	3,418	10,26	-39,82
BCP	0,107	6,36	-47,24
CORT. AMORIM	7,670	0,26	-32,48
CTT	1,933	3,09	-39,40
EDP	3,408	8,67	-11,80
EDP R	9,450	6,30	-10,00
GALP	9,352	12,67	-37,23
IBERSOL	4,890	5,84	-38,88
J MARTINS	15,795	7,60	7,71
MOTA ENGIL	1,120	5,46	-40,11
NAVIGATOR	2,080	8,16	-39,68
NOS	3,110	3,67	-35,21
PHAROL	0,075	3,45	-24,70
RAMADA	2,600	0,00	-55,48
REN	2,060	3,41	-24,26
SEMAPA	7,660	7,89	-44,17
SONAE CAP.	0,415	1,47	-44,95
SONAE SGPS	0,593	7,52	-34,84
-	-	-	-
-	-	-	-
-	-	-	-

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	12,67
ALTRI	10,26
EDP	8,67
NAVIGATOR	8,16
SEMAPA	7,89



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	3.847,44	6,87%	-26,21%	5.454,21	3.500,02
CAC40	4.213,13	7,63%	-29,52%	6.111,41	3.632,06
ESTX 50 PR	2.699,00	8,59%	-27,93%	3.867,28	2.302,84
XTRA DAX	9.624,77	10,11%	-27,35%	13.795,24	8.255,65
S&P 500	2.429,36	8,56%	-24,82%	3.393,52	2.191,86
IBEX 35	6.672,80	7,10%	-30,12%	10.100,20	5.814,50
NIKKEI 225	18.092,35	7,13%	-23,52%	24.115,95	16.358,19

