

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

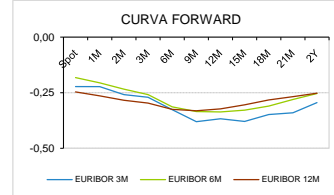
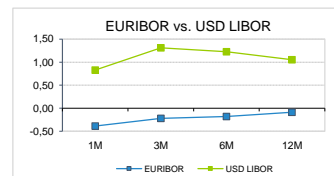
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

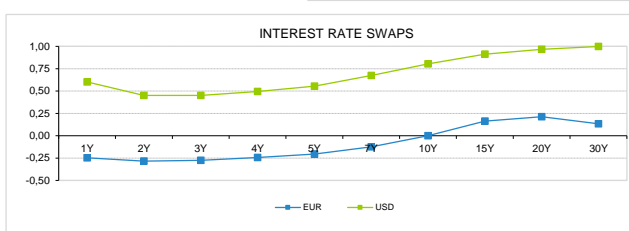
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3870	-1	11	1M	0,8289	-3	-3	0,2216	-0,7362
3M	-0,2200	3	25	3M	1,3114	-1	42	0,6816	-0,5912
6M	-0,1790	2	24	6M	1,2283	0	35	0,7331	-0,5224
12M	-0,0870	0	27	12M	1,0531	1	21	0,8430	-0,3968

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2467	-2	23	-0,3252	-0,1620	0,0290
2Y	-0,2842	-4	21	-0,2925	-0,1065	0,0720
3Y	-0,2745	-4	22	-0,2492	-0,0605	0,1142
4Y	-0,2440	-4	23	-0,1992	-0,0165	0,1568
5Y	-0,2043	-4	25	-0,1528	0,0267	0,2080
7Y	-0,1235	-4	28	-0,0643	0,1114	0,2685
10Y	0,0003	-5	31	0,0614	0,2176	0,3392
15Y	0,1629	-5	35	0,1995	0,2893	0,3458
20Y	0,2127	-5	33	0,2248	0,2637	0,2774
30Y	0,1328	-5	27	0,1265	0,1329	0,1262

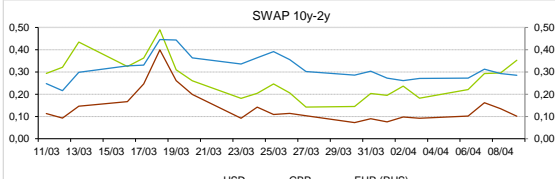
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,75
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,6011	-8	7	0,3459	0,5890	0,9277
2Y	0,4510	-6	4	0,3680	0,7015	0,9675
3Y	0,4517	-5	5	0,4415	0,7775	1,0000
4Y	0,4956	-4	4	0,5350	0,8340	1,0338
5Y	0,5545	-4	0	0,6120	0,8795	1,0629
7Y	0,6745	-2	10	0,7335	0,9445	1,0705
10Y	0,8035	0	20	0,8465	1,0074	1,0840
15Y	0,9115	2	30	0,9330	1,0479	1,0900
20Y	0,9666	2	34	0,9705	1,0435	1,0845
30Y	0,9983	3	41	0,9940	1,0240	1,0474

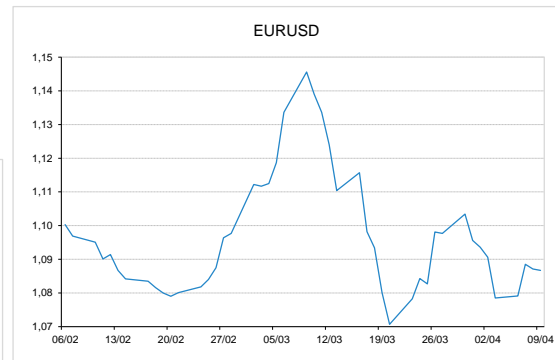
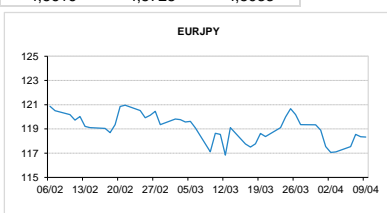


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	33,34	0,50	-1,76	OT 2Y	0,032	-0,01	27,30
JETFUEL	230,00	-17,15	-200,40	OT 5Y	0,478	-0,03	36,90
DIESEL	293,47	-13,40	-127,86	OT 10Y	0,905	-0,07	42,10
COBRE	5.022,50	-37,50	-604,50	BUND 10Y	-0,786	-2,99	45,50
ZINCO	1.910,50	-6,00	-62,50	SCHATZ 2Y	-0,030	-2,29	29,90
OURO	1.683,76	33,78	10,97	T-NOTE 10Y	1,813	-2,69	-4,80
TRIGO	557,25	8,75	38,50	T-NOTE 2Y	0,850	-3,71	-12,50
LICENÇA C02	21,08	-0,06	-2,20	GILT 10Y	0,267	-7,75	9,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0867	-0,04%	-5,14%	1,0896	1,0925	1,0983
EUR/GBP	0,87565	0,44%	-0,21%	0,8773	0,8791	0,8832
EUR/JPY	118,33	0,03%	-1,02%	118,33	118,33	118,33
EUR/CHF	1,0559	-0,07%	0,45%	1,0552	1,0546	1,0530
EUR/BRL	5,5438	0,33%	-2,50%	5,5797	5,6080	5,6578
EUR/PLN	4,5484	-0,35%	-4,85%	4,5616	4,5728	4,5933

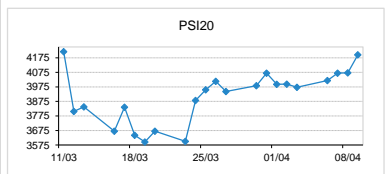


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,0867	0,8757	118,33	1,0559	10,8842	7,4648	1,5281	1,73299	5,5438
USD	0,9142	-	0,8021	108,515	0,9659	9,9414	6,8253	1,3940	1,5852	5,0529
										11,1469
										10,1820

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,340	5,14	-23,59
BCP	0,103	4,57	-49,21
CORT. AMORIM	8,570	3,88	-24,16
CTT	2,300	0,66	-27,90
EDP	3,763	4,56	-2,61
EDP R	10,740	2,87	2,29
GALP	10,270	3,01	-31,07
IBERSOL	4,470	-1,76	-44,13
J MARTINS	15,140	-0,20	3,24
MOTA ENGIL	1,328	2,15	-28,98
NAVIGATOR	2,412	3,70	-30,06
NOS	3,242	3,98	-32,46
PHAROL	0,068	2,86	-31,33
RAMADA	2,880	0,35	-50,68
REN	2,445	1,88	-10,11
SEMAPA	9,310	5,32	-32,14
SONAE CAP.	0,497	6,20	-34,00
SONAE SGPS	0,695	3,43	-23,68

MAIORES GANHOS/PERDAS	
Título	Variação %
SONAE CAP.	6,20
SEMAPA	5,32
ALTRI	5,14
BCP	4,57
EDP	4,56
J MARTINS	-0,20
IBERSOL	-1,76



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.196,31	3,07%	-19,52%	5.454,21	3.500,02
CAC40	4.506,85	1,44%	-24,61%	6.111,41	3.632,06
ESTX 50 PR	2.892,79	1,46%	-22,76%	3.867,28	2.302,84
XTRA DAX	10.564,74	2,24%	-20,26%	13.795,24	8.255,65
S&P 500	2.801,19	1,81%	-13,34%	3.393,52	2.191,86
IBEX 35	7.070,60	1,71%	-25,96%	10.100,20	5.814,50
NIKKEI 225	19.345,77	-0,04%	-18,22%	24.115,95	16.358,19

