

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

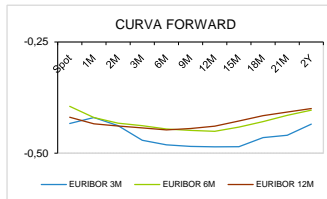
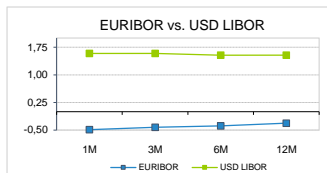
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

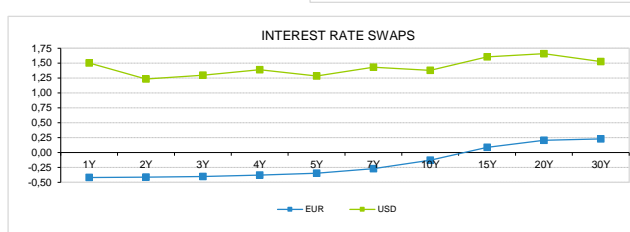
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4880	0	-3	1M	1,5811	-2	-7	0,7074	-0,8022
3M	-0,4240	0	-2	3M	1,5804	-3	-19	0,7179	-0,7320
6M	-0,3860	-1	-5	6M	1,5333	-6	-25	0,7398	-0,6964
12M	-0,3110	-1	-4	12M	1,5373	-7	-30	0,7980	-0,5848

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,4190	-2	-7	-0,4390	-0,3456	-0,1976
2Y	-0,4130	0	-8	-0,4205	-0,3070	-0,1516
3Y	-0,4030	1	-9	-0,3955	-0,2702	-0,1010
4Y	-0,3790	0	-10	-0,3633	-0,2289	-0,0495
5Y	-0,3470	1	-10	-0,3302	-0,1831	0,0080
7Y	-0,2710	1	-12	-0,2503	-0,0855	0,0938
10Y	-0,1280	2	-14	-0,1137	0,0470	0,1997
15Y	0,0860	2	-16	0,0671	0,1824	0,2792
20Y	0,2060	3	-17	0,1509	0,2186	0,2715
30Y	0,2290	3	-19	0,1392	0,1645	0,1806

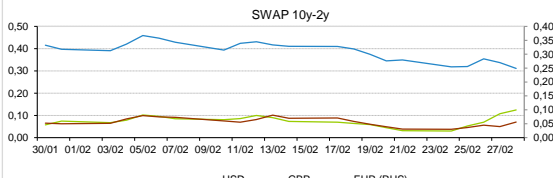
TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	4,25
Austrália	0,75
Índia	4,00



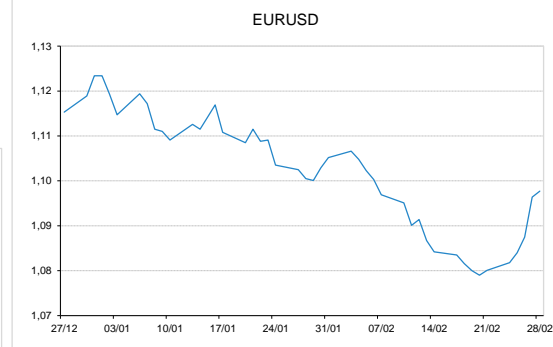
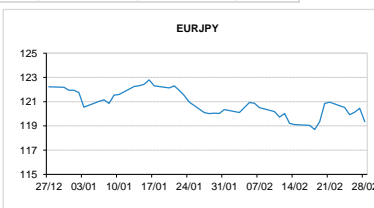
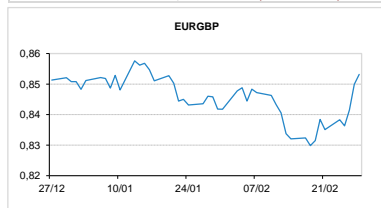
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,5030	-6	-21	0,8959	0,9745	1,1170
2Y	1,2340	-3	-32	0,8530	1,0285	1,1486
3Y	1,2970	-8	-35	0,8900	1,0400	1,1645
4Y	1,3890	2	-25	0,9502	1,0665	1,1935
5Y	1,2840	-8	-31	0,9770	1,1110	1,2472
7Y	1,4310	-7	-31	1,0320	1,1635	1,2705
10Y	1,3790	-9	-46	1,1300	1,2520	1,3150
15Y	1,6050	-9	-35	1,2200	1,3135	1,3485
20Y	1,6590	-13	-35	1,2590	1,3332	1,3703
30Y	1,5270	-10	-51	1,2695	1,3037	1,3074



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	50,49	-1,69	-8,32	OT 2Y	-0,354	0,01	7,60
JETFUEL	466,84	-9,82	-83,38	OT 5Y	-0,024	0,00	8,00
DIESEL	449,75	-17,20	-60,75	OT 10Y	0,353	-0,02	4,00
COBRE	5.656,00	-54,00	-127,00	BUND 10Y	-1,225	-5,18	-22,20
ZINCO	2.001,00	-33,50	-244,50	SCHATZ 2Y	-0,133	-2,74	-12,60
OURO	1.588,68	-52,14	18,74	T-NOTE 10Y	2,139	-11,90	-35,40
TRIGO	516,25	-11,25	-52,25	T-NOTE 2Y	1,367	-16,19	-44,40
LICENÇA C02	23,58	-0,02	-1,07	GILT 10Y	0,390	-2,24	-11,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0977	0,12%	-0,25%	1,1036	1,1086	1,1179
EUR/GBP	0,85315	-0,38%	-0,83%	0,8558	0,8583	0,8633
EUR/JPY	119,36	0,92%	0,55%	119,36	119,36	119,36
EUR/CHF	1,0640	0,27%	0,74%	1,0631	1,0621	1,0601
EUR/BRL	4,9442	-0,14%	-6,60%	4,9928	5,0357	5,1420
EUR/PLN	4,3302	-0,40%	-1,35%	4,3531	4,3749	4,4172


FIXINGS CONTRA USD e EUR

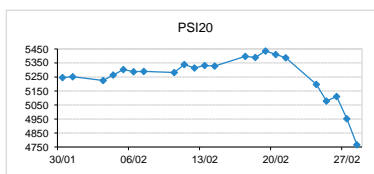
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0977	0,8532	119,36	1,0640	10,6502	7,4730	1,4757	1,69466	4,9442	10,3986
USD	0,9105	-	0,7828	107,885	0,9676	9,7094	6,8038	1,3429	1,5498	4,5099	9,4773

ACCIONISTA

TITULO	COTACAO	1D %	YTD %
ALTRI	4,862	-4,85	-14,40
BCP	0,163	-5,69	-19,87
CORT. AMORIM	9,960	-1,78	-11,86
CTT	2,318	-4,37	-27,34
EDP	4,220	-4,13	9,21
EDP R	12,200	-2,09	16,19
GALP	12,370	-5,03	-16,98
IBERSOL	8,140	-1,21	1,75
J MARTINS	15,905	-2,90	8,46
MOTA ENGIL	1,319	-5,58	-29,47
NAVIGATOR	2,782	-3,54	-19,33
NOS	3,570	-4,14	-25,63
PHAROL	0,083	-4,48	-16,57
RAMADA	5,040	-6,32	-13,70
REN	2,520	-3,26	-7,35
SEMAPA	11,300	-1,05	-17,64
SONAE CAP.	0,668	-6,57	-11,29
SONAE SGPS	0,708	-3,01	-22,20

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	-5,03
MOTA ENGIL	-5,58
BCP	-5,69
RAMADA	-6,32
SONAE CAP.	-6,57



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.765,73	-3,76%	-8,60%	5.454,21	4.699,20
CAC40	5.309,90	-3,38%	-11,18%	6.111,41	5.152,30
ESTX 50 PR	3.329,49	-3,66%	-11,10%	3.867,28	3.239,20
XTRA DAX	11.890,35	-3,86%	-10,25%	13.795,24	11.266,48
S&P 500	2.935,67	-1,66%	-9,33%	3.393,52	2.722,27
IBEX 35	8.723,20	-2,92%	-8,65%	10.100,20	8.409,20
NIKKEI 225	21.142,96	-3,67%	-10,63%	24.115,95	20.110,76

