

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

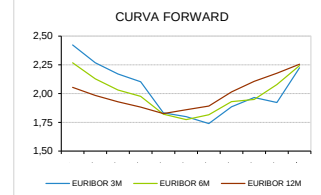
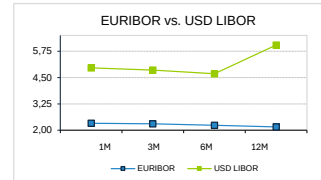
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

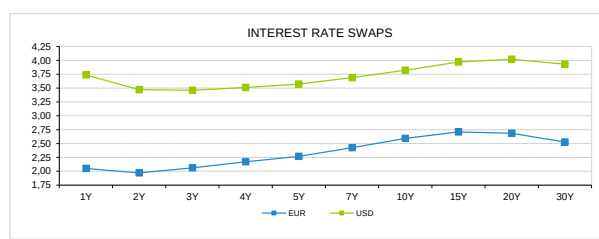
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,3280	0	-13	1M	4,9602	0	-35	4,4509	0,0950
3M	2,3010	1	-23	3M	4,8537	0	-42	4,2648	0,1465
6M	2,2310	4	-18	6M	4,6821	-1	-45	4,1325	0,1600
12M	2,1560	5	-33	12M	6,0414	8	31	3,9619	0,1825

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0515	-2	-28	1,8983	2,5138	2,7885
2Y	1,9705	-4	-34	2,0780	2,6033	2,8505
3Y	2,0609	-3	-31	2,2180	2,6640	2,8943
4Y	2,1698	-2	-27	2,3350	2,7230	2,9340
5Y	2,2685	1	-23	2,4220	2,7730	2,9660
7Y	2,4240	3	-17	2,5620	2,8520	2,9860
10Y	2,5921	3	-10	2,7000	2,9040	2,9820
15Y	2,7099	2	-8	2,7718	2,8710	2,8660
20Y	2,6844	1	-7	2,7126	2,7540	2,7202
30Y	2,5262	0	-7	2,5380	2,5550	2,5210

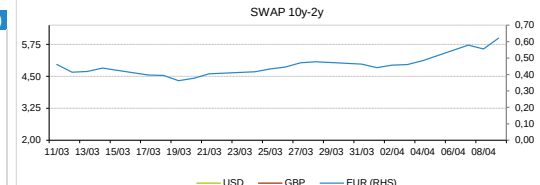
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,10
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,7361	-5	-24	3,2180	3,6910	3,9900
2Y	3,4713	-2	-27	3,3350	3,7740	4,0340
3Y	3,4607	2	-23	3,4490	3,8430	4,0730
4Y	3,5112	7	-17	3,5470	3,8990	4,1030
5Y	3,5733	10	-12	3,6290	3,9460	4,1350
7Y	3,6880	15	-4	3,7550	4,0220	4,1990
10Y	3,8206	19	4	3,8890	4,1150	4,2480
15Y	3,9715	21	10	4,0160	4,1630	4,2420
20Y	4,0200	21	13	4,0390	4,1290	4,1600
30Y	3,9305	22	17	3,9230	3,9560	3,9400

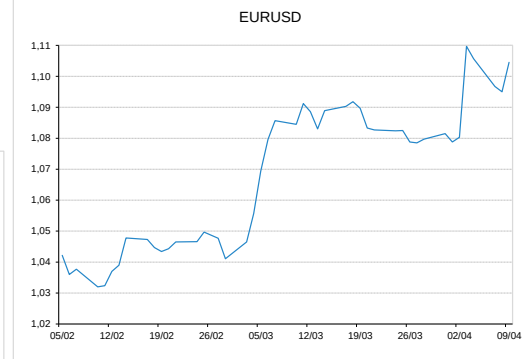
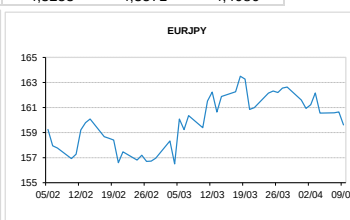
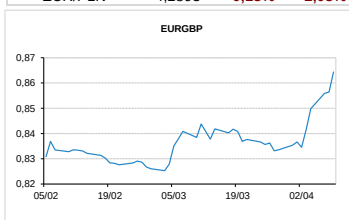


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	60,45	-2,37	-9,43	OT 2Y	1,853	-0,08	-37,10
JETFUEL	655,50	2,75	-53,25	OT 5Y	2,457	-0,05	-23,90
DIESEL	618,50	4,75	-68,25	OT 10Y	3,239	0,00	-13,00
COBRE	8.588,00	-76,50	-958,00	BUND 10Y	2,521	-4,57	-26,00
ZINCO	2.553,85	-52,38	-319,56	SCHATZ 2Y	2,096	-10,99	-46,40
OURO	3.085,20	99,14	176,10	T-NOTE 10Y	4,657	9,78	8,10
TRIGO	541,50	1,50	-9,75	T-NOTE 2Y	3,922	-1,40	-14,60
LICENÇA C02	61,11	-0,95	-7,52	GILT 10Y	5,247	23,58	25,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1045	0,87%	1,84%	1,1104	1,1164	1,1269
EUR/GBP	0,86435	-0,92%	-2,99%	0,8689	0,8737	0,8830
EUR/JPY	159,61	0,65%	-0,14%	159,60	159,60	159,58
EUR/CHF	0,9289	-0,21%	2,52%	0,9238	0,9189	0,9106
EUR/BRL	6,6807	-1,58%	-5,21%	6,8473	7,0467	7,4290
EUR/PLN	4,2893	-0,18%	-2,08%	4,3253	4,3571	4,4086



FIXINGS CONTRA USD e EUR

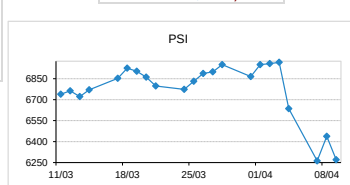
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1045	0,8644	159,61	0,9289	11,0803	7,4679	1,5665	1,83918	6,6807	12,1406
USD	0,9060	-	0,7837	144,645	0,8402	10,0414	6,7663	1,4195	1,6661	6,0616	11,0236

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,860	-1,88	9,89
BCP	0,488	-1,30	4,76
CORT. AMORIM	7,150	-2,05	-11,18
CTT	6,510	-4,52	21,30
EDP	2,884	-2,81	-5,86
EDP R	6,940	-3,47	-30,63
GALP	12,415	-5,34	-21,63
J MARTINS	19,730	-0,55	7,37
MOTA ENGIL	3,008	-5,02	2,68
NAVIGATOR	3,110	-2,02	-13,43
NOS	4,030	-3,25	20,72
REN	2,675	-0,93	17,32
SEMAPA	14,830	-2,55	4,39
SONAE SGPS	0,998	-3,29	9,41
IBERSOL	8,540	-0,23	13,90

MAIORES GANHOS/PERDAS

Título	Variação %
SONAE SGPS	-3,29
EDP R	-3,47
CTT	-4,52
MOTA ENGIL	-5,02
GALP	-5,34



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.253,96	-2,60%	-1,67%	7.026,93	6.189,01
CAC40	6.863,02	-3,19%	-6,87%	8.259,19	6.763,76
ESTX 50 PR	4.622,14	-2,95%	-5,38%	5.568,19	4.473,94
XTRA DAX	19.670,88	-2,89%	-1,08%	23.476,01	17.024,82
S&P 500	4.968,10	0,48%	-14,88%	6.147,43	4.835,04
IBEX 35	11.797,60	-1,99%	1,99%	13.515,10	10.298,70
NIKKEI 225	31.714,03	-3,93%	-20,51%	42.426,77	30.792,74

