

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

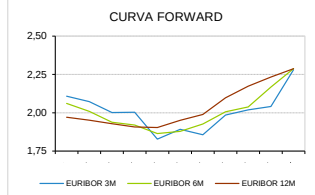
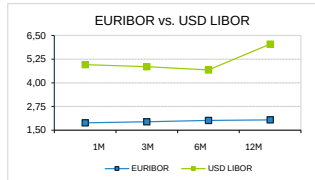
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

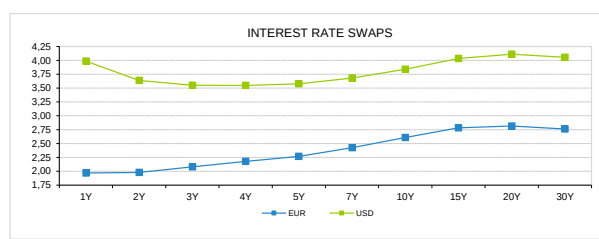
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8890	2	-8	1M	4,9602	0	-35	4,2246	-0,0600
3M	1,9440	-4	-2	3M	4,8537	0	-42	4,0854	-0,0050
6M	2,0160	-1	-2	6M	4,6821	-1	-45	3,9729	0,0200
12M	2,0440	-2	0	12M	6,0414	8	31	3,7929	0,1000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9691	1	-4	1,9914	2,4890	2,7845
2Y	1,9799	2	-3	2,1370	2,5670	2,8487
3Y	2,0806	3	-1	2,2510	2,6360	2,9040
4Y	2,1791	3	0	2,3470	2,7040	2,9548
5Y	2,2680	4	1	2,4298	2,7660	2,9970
7Y	2,4243	4	2	2,5740	2,8660	3,0580
10Y	2,6090	3	4	2,7357	2,9620	3,1002
15Y	2,7842	3	6	2,8671	3,0013	3,0563
20Y	2,8162	3	7	2,8677	2,9485	2,9706
30Y	2,7612	3	10	2,7950	2,8500	2,8640

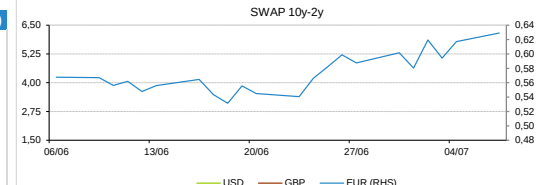
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9862	3	-9	3,2770	3,5320	3,8980
2Y	3,6380	1	-14	3,3240	3,6220	3,9760
3Y	3,5513	1	-15	3,3910	3,7110	4,0430
4Y	3,5472	2	-15	3,4670	3,7930	4,1060
5Y	3,5774	2	-15	3,5470	3,8650	4,1590
7Y	3,6815	3	-14	3,6960	3,9900	4,2540
10Y	3,8390	4	-12	3,8750	4,1360	4,3460
15Y	4,0347	5	-8	4,0630	4,2410	4,3800
20Y	4,1113	5	-6	4,1210	4,2370	4,3190
30Y	4,0560	5	-4	4,0440	4,0990	4,1220

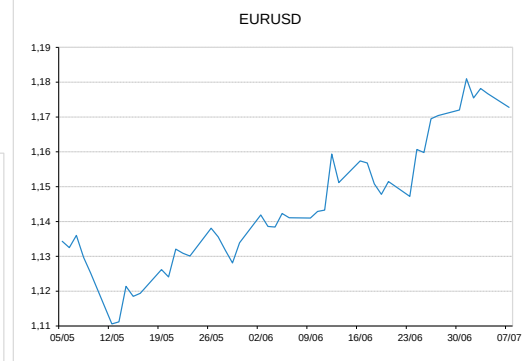
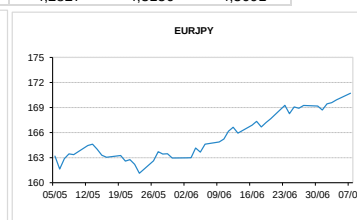
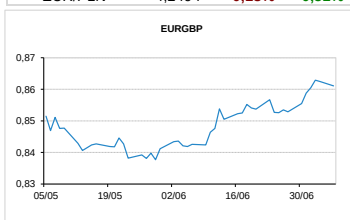


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	69,21	0,91	3,48	OT 2Y	1,870	0,03	-1,70
JETFUEL	747,00	13,75	88,75	OT 5Y	2,383	0,04	3,00
DIESEL	758,75	18,00	123,75	OT 10Y	3,084	0,04	3,20
COBRE	9.852,00	-90,00	243,00	BUND 10Y	2,556	4,37	1,30
ZINCO	2.707,80	-27,08	16,71	SCHATZ 2Y	2,237	2,45	-3,20
OURO	3.321,16	-15,99	-16,53	T-NOTE 10Y	4,620	3,14	-1,80
TRIGO	548,00	-8,75	-20,75	T-NOTE 2Y	4,076	1,40	1,20
LICENÇA C02	71,33	-0,34	-2,17	GILT 10Y	5,021	4,44	-1,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1728	-0,33%	2,79%	1,1801	1,1872	1,1994
EUR/GBP	0,8611	0,16%	-2,17%	0,8658	0,8705	0,8788
EUR/JPY	170,71	-0,46%	-3,42%	170,70	170,70	170,69
EUR/CHF	0,9353	0,04%	0,36%	0,9304	0,9256	0,9167
EUR/BRL	6,4126	-0,41%	-0,99%	6,6008	6,7855	7,1549
EUR/PLN	4,2494	-0,18%	0,51%	4,2827	4,3156	4,3691



FIXINGS CONTRA USD e EUR

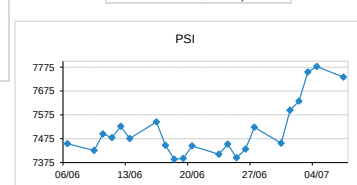
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1728	0,8611	170,71	0,9353	11,1448	7,4605	1,6011	1,80204	6,4126	11,8395
USD	0,8519	-	0,7334	145,8	0,7968	9,5093	6,3559	1,3644	1,5352	5,4555	10,0932

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,925	-1,10	-7,60
BCP	0,668	0,24	43,83
CORT. AMORIM	8,040	-1,35	-0,12
CTT	7,770	3,46	43,89
EDP	3,784	-1,79	22,42
EDP R	10,210	-2,67	1,69
GALP	15,985	-0,47	0,22
J MARTINS	23,060	-0,17	24,99
MOTA ENGIL	4,004	2,56	37,41
NAVIGATOR	3,254	-0,67	-9,36
NOS	3,880	-0,51	18,08
REN	3,095	0,16	35,75
SEMAPA	17,040	-0,81	20,17
SONAE SGPS	1,276	-0,31	39,61
IBERSOL	9,780	0,82	30,75

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	3,46
MOTA ENGIL	2,56
IBERSOL	0,82
BCP	0,24
REN	0,16
SEMAPA	-0,81
ALTRI	-1,10
CORT. AMORIM	-1,35
EDP	-1,79
EDP R	-2,67



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.732,97	-0,57%	21,26%	7.795,08	6.194,45
CAC40	7.723,47	0,35%	4,64%	8.257,88	6.763,76
ESTX 50 PR	5.341,54	1,00%	9,10%	5.568,19	4.473,94
XTRA DAX	24.073,67	1,20%	20,92%	24.479,42	17.024,82
S&P 500	6.236,09	-0,69%	6,02%	6.284,65	4.835,04
IBEX 35	14.074,80	0,73%	21,39%	14.370,80	10.298,70
NIKKEI 225	39.587,68	-0,56%	-0,77%	42.426,77	30.792,74

