

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

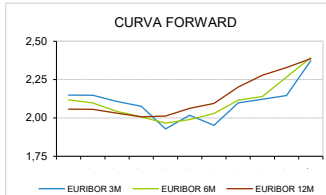
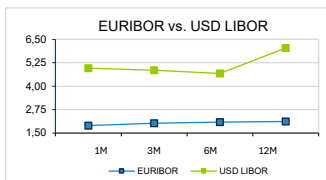
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

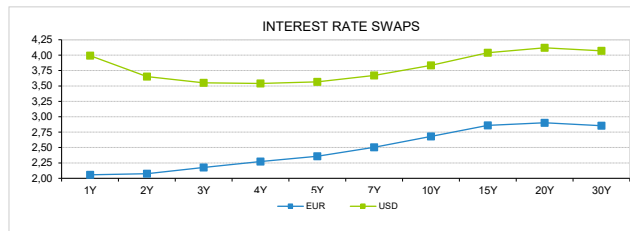
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9010	2	-2	1M	4,9602	0	-35	4,0658	-0,0650
3M	2,0260	1	9	3M	4,8537	0	-42	4,0145	-0,0350
6M	2,0830	-2	5	6M	4,6821	-1	-45	3,9309	0,0200
12M	2,1160	-2	5	12M	6,0414	8	31	3,8112	0,1050

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0572	0	6	2,0940	2,5770	2,8440
2Y	2,0754	1	7	2,2390	2,6490	2,9010
3Y	2,1770	2	8	2,3520	2,7120	2,9590
4Y	2,2735	2	9	2,4390	2,7720	3,0060
5Y	2,3591	2	9	2,5160	2,8290	3,0480
7Y	2,5047	2	8	2,6495	2,9260	3,1170
10Y	2,6813	2	8	2,8059	3,0310	3,1680
15Y	2,8603	2	8	2,9445	3,0807	3,1410
20Y	2,9020	2	9	2,9555	3,0388	3,0658
30Y	2,8552	2	9	2,8890	2,9420	2,9570

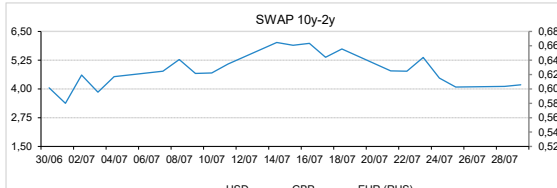
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	4,00



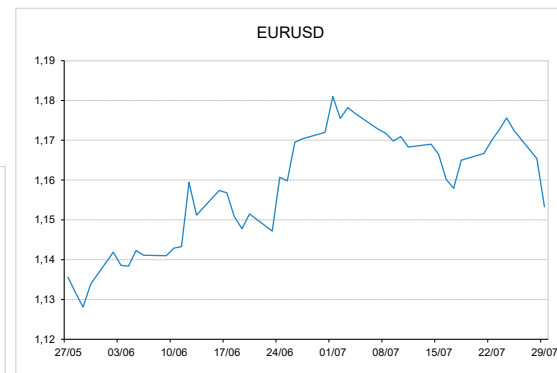
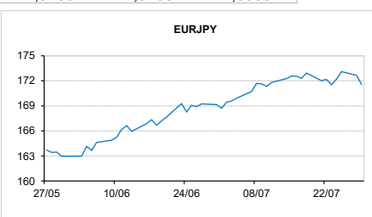
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9920	-1	13	3,2990	3,5050	3,8870
2Y	3,6532	-2	16	3,3180	3,5955	3,9645
3Y	3,5514	-3	15	3,3780	3,6890	4,0330
4Y	3,5402	-3	14	3,4520	3,7730	4,0970
5Y	3,5676	-3	14	3,5330	3,8480	4,1560
7Y	3,6715	-4	14	3,6820	3,9790	4,2540
10Y	3,8342	-4	15	3,8670	4,1310	4,3520
15Y	4,0383	-5	16	4,0625	4,2430	4,3900
20Y	4,1196	-5	16	4,1250	4,2450	4,3340
30Y	4,0695	-5	17	4,0550	4,1140	4,1440



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	70,95	0,91	4,15	OT 2Y	1,963	0,03	8,60
JETFUEL	735,25	-8,00	33,00	OT 5Y	2,436	0,02	6,00
DIESEL	720,00	-4,25	23,25	OT 10Y	3,122	0,01	8,00
COBRE	9.762,50	23,50	-85,00	BUND 10Y	2,599	1,17	4,90
ZINCO	2.821,80	-7,07	41,91	SCHATZ 2Y	2,326	1,96	5,90
OURO	3.321,71	7,10	18,57	T-NOTE 10Y	4,594	-4,80	7,50
TRIGO	530,00	-8,50	-10,75	T-NOTE 2Y	4,102	-2,41	19,20
LICENÇA C02	73,22	2,57	2,26	GILT 10Y	5,071	-3,26	16,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1533	-1,04%	-1,60%	1,1603	1,1669	1,1785
EUR/GBP	0,865	0,34%	-1,10%	0,8695	0,8740	0,8822
EUR/JPY	171,58	0,62%	-1,40%	171,57	171,57	171,56
EUR/CHF	0,9307	0,06%	0,44%	0,9257	0,9209	0,9116
EUR/BRL	6,4324	0,70%	-0,44%	6,6215	6,8001	7,1632
EUR/PLN	4,2818	-0,46%	-0,86%	4,3136	4,3435	4,3938


FIXINGS CONTRA USD e EUR

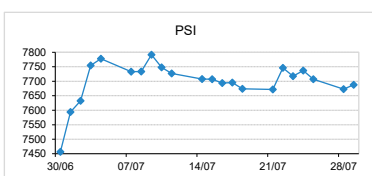
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1533	0,8650	171,58	0,9307	11,1381	7,4615	1,5888	1,77265	6,4324	11,7867
USD	0,8677	-	0,7503	148,53	0,8073	9,6728	6,4747	1,3781	1,5374	5,5936	10,2312

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,810	-0,62	-9,76
BCP	0,689	1,00	48,22
CORT. AMORIM	7,660	1,06	-4,84
CTT	7,380	-2,38	36,67
EDP	3,830	0,00	23,91
EDP R	10,190	-1,07	1,49
GALP	16,925	0,30	6,11
J MARTINS	21,520	0,75	16,64
MOTA ENGIL	4,424	2,50	51,82
NAVIGATOR	3,126	0,58	-12,92
NOS	3,645	0,97	10,93
REN	2,990	-0,33	31,14
SEMAPA	17,480	0,11	23,27
SONAE SGPS	1,264	1,28	38,29
IBERSOL	9,440	-1,46	26,20

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	2,50
SONAE SGPS	1,28
CORT. AMORI	1,06
BCP	1,00
NOS	0,97
REN	-0,33
ALTRI	-0,62
EDP R	-1,07
IBERSOL	-1,46
CTT	-2,38



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.687,85	0,19%	20,55%	7.821,11	6.194,45
CAC40	7.857,36	0,72%	6,46%	8.257,88	6.763,76
ESTX 50 PR	5.377,55	0,75%	9,84%	5.568,19	4.473,94
XTRA DAX	24.217,37	1,03%	21,64%	24.639,10	17.024,82
S&P 500	6.375,28	-0,24%	8,38%	6.401,07	4.835,04
IBEX 35	14.347,70	0,90%	23,74%	14.404,80	10.298,70
NIKKEI 225	40.674,55	-0,79%	1,96%	42.065,83	30.792,74

