

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

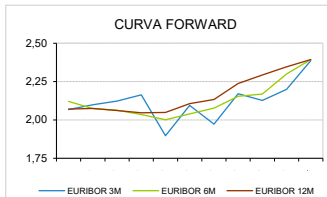
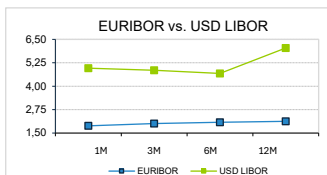
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

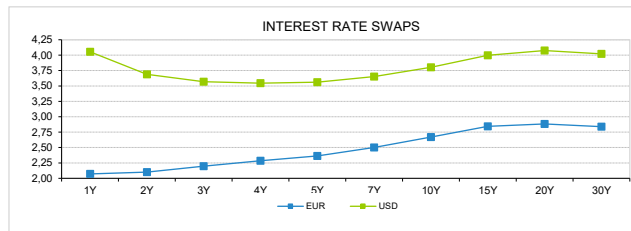
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8860	0	-5	1M	4,9602	0	-35	4,0522	-0,0800
3M	2,0080	-1	6	3M	4,8537	0	-42	4,0080	-0,0550
6M	2,0750	-1	3	6M	4,6821	-1	-45	3,9245	0,0200
12M	2,1260	1	5	12M	6,0414	8	31	3,8041	0,1200

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0715	1	7	2,1324	2,5648	2,8223
2Y	2,1015	1	10	2,2616	2,6290	2,8786
3Y	2,1968	1	10	2,3610	2,6910	2,9310
4Y	2,2859	1	10	2,4400	2,7500	2,9800
5Y	2,3639	0	9	2,5140	2,8060	3,0219
7Y	2,5015	0	8	2,6390	2,9010	3,0850
10Y	2,6710	0	7	2,7910	3,0030	3,1383
15Y	2,8430	-1	6	2,9246	3,0522	3,1122
20Y	2,8830	-2	7	2,9345	3,0122	3,0399
30Y	2,8380	-2	8	2,8710	2,9205	2,9357

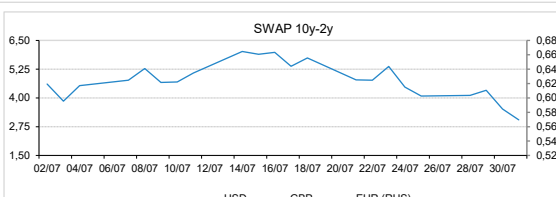
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	4,00



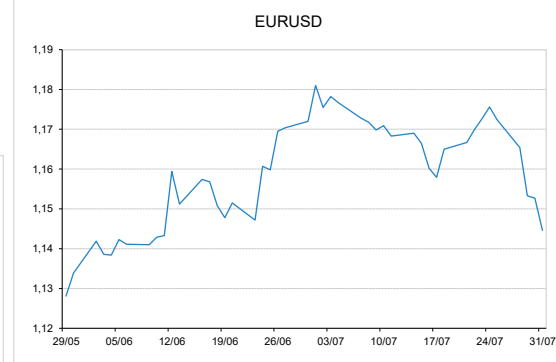
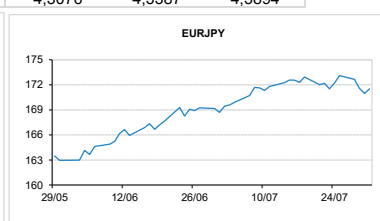
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0559	0	19	3,3080	3,4770	3,8350
2Y	3,6890	-2	20	3,3095	3,5590	3,9030
3Y	3,5679	-2	17	3,3635	3,6470	3,9740
4Y	3,5450	-3	15	3,4300	3,7240	4,0360
5Y	3,5623	-3	13	3,5050	3,7980	4,0910
7Y	3,6527	-3	12	3,6460	3,9240	4,1890
10Y	3,8031	-4	12	3,8220	4,0720	4,2850
15Y	3,9975	-4	12	4,0110	4,1820	4,3220
20Y	4,0748	-4	12	4,0710	4,1820	4,2670
30Y	4,0212	-4	12	3,9990	4,0510	4,0780



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72,42	-0,82	5,68	OT 2Y	1,980	0,01	11,10
JETFUEL	738,50	6,00	32,25	OT 5Y	2,451	0,00	9,20
DIESEL	724,50	-3,50	32,25	OT 10Y	3,117	-0,02	9,00
COBRE	9.730,00	-99,50	-170,50	BUND 10Y	2,599	-0,78	8,50
ZINCO	2.789,29	-17,79	40,60	SCHATZ 2Y	2,355	1,47	11,30
OURO	3.295,61	20,43	-7,53	T-NOTE 10Y	4,587	-2,77	7,40
TRIGO	522,75	-1,00	-15,50	T-NOTE 2Y	4,136	-0,80	18,00
LICENÇA C02	72,43	-0,43	3,46	GILT 10Y	5,006	-3,64	18,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1446	-0,70%	-2,34%	1,1515	1,1583	1,1701
EUR/GBP	0,8649	-0,31%	-1,09%	0,8694	0,8738	0,8819
EUR/JPY	171,52	-0,33%	-1,37%	171,51	171,51	171,50
EUR/CHF	0,9286	0,10%	0,66%	0,9236	0,9187	0,9094
EUR/BRL	6,3843	-0,49%	0,28%	6,5719	6,7526	7,1154
EUR/PLN	4,2758	-0,05%	-0,72%	4,3076	4,3387	4,3894


FIXINGS CONTRA USD e EUR

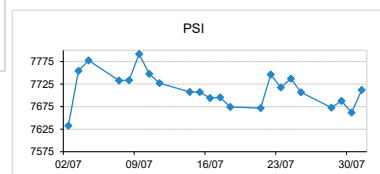
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1446	0,8649	171,52	0,9286	11,1739	7,4628	1,5828	1,77816	6,3843	11,7909
USD	0,8737	-	0,7556	150,49	0,8118	9,7605	6,5196	1,3828	1,5536	5,5974	10,2896

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,780	-0,83	-10,32
BCP	0,722	4,43	55,28
CORT. AMORIM	7,800	-0,26	-3,11
CTT	7,400	1,51	37,04
EDP	3,786	-0,76	22,48
EDP R	10,300	0,29	2,59
GALP	16,715	-0,71	4,80
J MARTINS	21,400	0,85	15,99
MOTA ENGIL	4,494	0,67	54,22
NAVIGATOR	3,100	-0,19	-13,65
NOS	3,620	-0,28	10,17
REN	2,975	1,19	30,48
SEMAPA	17,160	-0,92	21,02
SONAE SGPS	1,264	0,32	38,29
IBERSOL	9,360	0,21	25,13

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	4,43
CTT	1,51
REN	1,19
J MARTINS	0,85
MOTA ENGIL	0,67
NOS	-0,28
GALP	-0,71
EDP	-0,76
ALTRI	-0,83
SEMAPA	-0,92



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.711,92	0,65%	20,93%	7.821,11	6.194,45
CAC40	7.771,97	-1,14%	5,30%	8.257,88	6.763,76
ESTX 50 PR	5.319,92	-1,36%	8,66%	5.568,19	4.473,94
XTRA DAX	24.065,47	-0,81%	20,88%	24.639,10	17.024,82
S&P 500	6.393,44	0,46%	8,68%	6.409,26	4.835,04
IBEX 35	14.397,00	0,11%	24,17%	14.404,80	10.298,70
NIKKEI 225	41.069,82	1,02%	2,95%	42.065,83	30.792,74

