

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

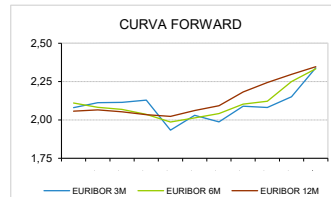
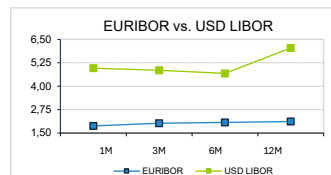
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

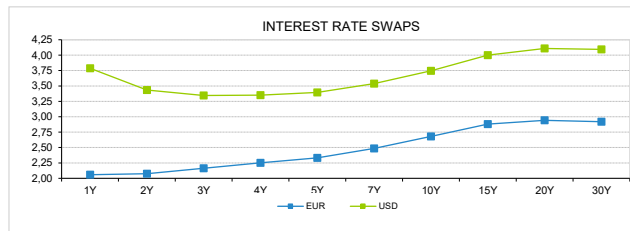
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8810	0	1	1M	4,9602	0	-35	3,9731	-0,0100
3M	2,0220	0	5	3M	4,8537	0	-42	3,9762	-0,0075
6M	2,0640	-1	1	6M	4,6821	-1	-45	3,9530	0,0200
12M	2,1160	0	6	12M	6,0414	8	31	3,8825	0,0950

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0583	-1	0	2,0915	2,5273	2,8286
2Y	2,0750	-2	1	2,2168	2,6000	2,8992
3Y	2,1631	-3	1	2,3190	2,6750	2,9650
4Y	2,2510	-3	0	2,4040	2,7460	3,0240
5Y	2,3318	-3	-1	2,4844	2,8126	3,0747
7Y	2,4845	-3	0	2,6320	2,9290	3,1570
10Y	2,6790	-3	1	2,8101	3,0530	3,2187
15Y	2,8805	-2	4	2,9708	3,1247	3,2115
20Y	2,9415	-2	6	3,0020	3,1020	3,1509
30Y	2,9189	-1	8	2,9590	3,0260	3,0560

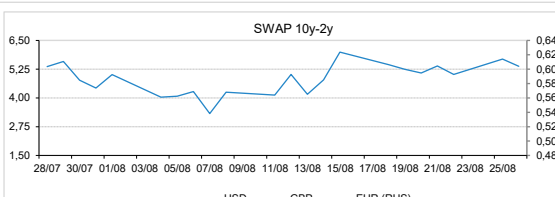
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,00
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	4,00



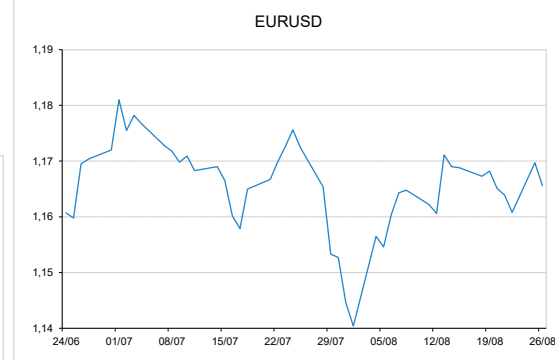
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,7871	-3	-22	3,0705	3,3660	3,8420
2Y	3,4333	-4	-24	3,1160	3,4740	3,9400
3Y	3,3452	-4	-23	3,1970	3,5920	4,0270
4Y	3,3510	-3	-22	3,2890	3,6990	4,1020
5Y	3,3952	-3	-21	3,3920	3,7930	4,1710
7Y	3,5375	-2	-17	3,5820	3,9520	4,2910
10Y	3,7467	0	-13	3,8090	4,1370	4,4060
15Y	3,9992	1	-9	4,0490	4,2780	4,4630
20Y	4,1087	2	-6	4,1360	4,2980	4,4210
30Y	4,0945	3	-3	4,0980	4,1900	4,2470



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,44	-1,36	-0,22	OT 2Y	1,979	-0,03	0,60
JETFUEL	722,75	-1,75	-29,50	OT 5Y	2,445	-0,05	-1,10
DIESEL	693,50	1,25	-34,50	OT 10Y	3,149	-0,05	0,30
COBRE	9.809,00	72,00	-123,00	BUND 10Y	2,612	-4,81	-1,60
ZINCO	2.818,30	54,68	-48,99	SCHATZ 2Y	2,340	-3,44	0,20
OURO	3.384,85	18,96	70,24	T-NOTE 10Y	4,488	-1,28	-12,60
TRIGO	532,75	3,00	-25,50	T-NOTE 2Y	3,938	-3,80	-17,40
LICENÇA C02	72,68	0,49	1,34	GILT 10Y	5,240	7,14	13,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1656	-0,35%	0,02%	1,1723	1,1783	1,1885
EUR/GBP	0,8642	0,20%	0,43%	0,8687	0,8732	0,8819
EUR/JPY	171,77	0,34%	0,51%	171,76	171,76	171,75
EUR/CHF	0,9359	0,06%	-0,49%	0,9309	0,9260	0,9166
EUR/BRL	6,333	-0,67%	2,27%	6,5127	6,6835	7,0332
EUR/PLN	4,2619	-0,03%	0,00%	4,2924	4,3214	4,3689


FIXINGS CONTRA USD e EUR

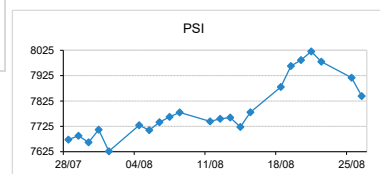
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1656	0,8642	171,77	0,9359	11,1396	7,4651	1,6110	1,79356	6,3330	11,7973
USD	0,8579	-	0,7417	147,52	0,8038	9,5570	6,4038	1,3829	1,5398	5,4299	10,1217

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	5,130	-0,97	-3,75
BCP	0,744	-3,20	60,19
CORT. AMORIM	7,710	-1,91	-4,22
CTT	7,510	-2,85	39,07
EDP	3,831	0,34	23,94
EDP R	10,340	-0,29	2,99
GALP	16,430	-0,12	3,01
J MARTINS	20,960	-0,38	13,60
MOTA ENGIL	4,842	-3,74	66,16
NAVIGATOR	3,368	-0,65	-6,18
NOS	3,950	-0,88	20,22
REN	2,975	-0,17	30,48
SEMAPA	18,060	-0,77	27,36
SONAE SGPS	1,306	-0,76	42,89
IBERSOL	9,820	0,00	31,28

MAIORES GANHOS/PERDAS

Título	Variação %
EDP	0,34
ALTRI	-0,97
CORT. AMORI	-1,91
CTT	-2,85
BCP	-3,20
MOTA ENGIL	-3,74



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.844,17	-0,92%	23,00%	8.029,69	6.194,45
CAC40	7.709,81	-1,70%	4,46%	8.257,88	6.763,76
ESTX 50 PR	5.383,68	-1,11%	9,96%	5.568,19	4.540,22
XTRA DAX	24.152,87	-0,50%	21,32%	24.639,10	18.208,84
S&P 500	6.439,95	0,00%	9,49%	6.481,34	4.835,04
IBEX 35	15.119,30	-0,96%	30,39%	15.443,90	11.138,80
NIKKEI 225	42.394,40	-0,97%	6,27%	43.876,42	30.792,74

