

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

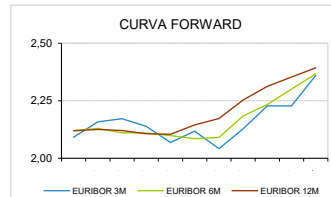
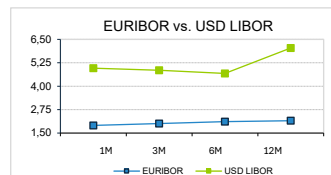
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

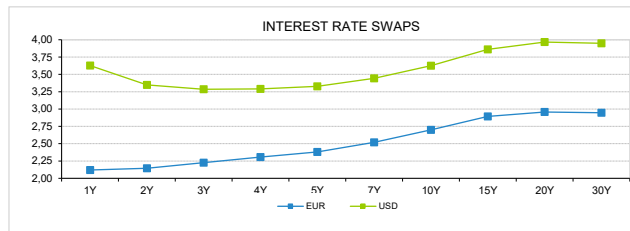
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9080	0	2	1M	4,9602	0	-35	3,9740	-0,0675
3M	2,0040	-1	-1	3M	4,8537	0	-42	3,9758	0,0060
6M	2,1090	0	5	6M	4,6821	-1	-45	3,9426	0,0500
12M	2,1590	1	8	12M	6,0414	8	31	3,8586	0,1075

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1200	0	6	2,1717	2,5574	2,8303
2Y	2,1460	-1	7	2,2821	2,6275	2,8985
3Y	2,2269	-1	6	2,3730	2,6920	2,9605
4Y	2,3064	-1	5	2,4510	2,7580	3,0140
5Y	2,3811	0	5	2,5230	2,8217	3,0624
7Y	2,5194	0	4	2,6570	2,9290	3,1410
10Y	2,6984	0	3	2,8218	3,0490	3,2088
15Y	2,8923	0	3	2,9794	3,1264	3,2123
20Y	2,9571	1	3	3,0160	3,1140	3,1652
30Y	2,9477	2	5	2,9870	3,0520	3,0840

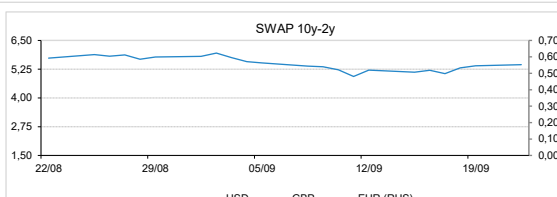
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,25
Reino Unido	4,00
Japão	0,50
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,75



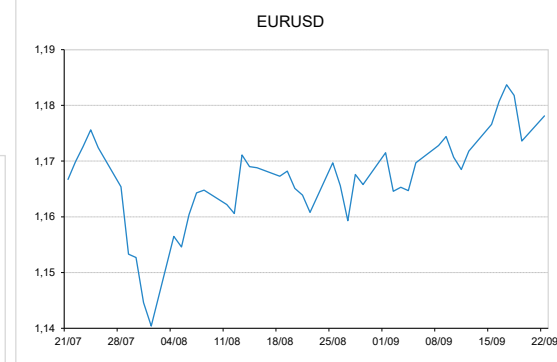
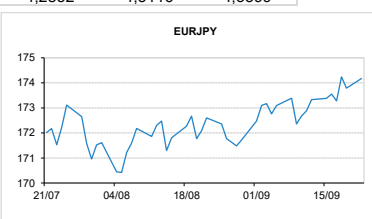
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6272	2	-16	3,0580	3,3150	3,6910
2Y	3,3478	2	-9	3,1060	3,3940	3,7710
3Y	3,2854	2	-7	3,1730	3,4900	3,8500
4Y	3,2918	2	-7	3,2450	3,5770	3,9180
5Y	3,3267	2	-7	3,3280	3,6570	3,9830
7Y	3,4425	2	-9	3,4860	3,7990	4,0990
10Y	3,6250	2	-11	3,6860	3,9740	4,2200
15Y	3,8614	2	-11	3,9120	4,1120	4,2780
20Y	3,9666	2	-11	3,9940	4,1330	4,2430
30Y	3,9496	3	-10	3,9540	4,0290	4,0770



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,51	-0,17	-0,71	OT 2Y	2,029	0,01	4,00
JETFUEL	727,75	-6,50	27,50	OT 5Y	2,460	0,01	-1,50
DIESEL	708,25	-9,25	37,00	OT 10Y	3,157	0,01	-1,60
COBRE	9.996,50	49,00	297,00	BUND 10Y	2,738	-0,20	-1,70
ZINCO	2.903,62	-26,35	135,64	SCHATZ 2Y	2,380	-0,98	4,90
OURO	3.735,54	50,24	363,68	T-NOTE 10Y	4,413	0,36	-13,50
TRIGO	512,75	-9,75	-14,50	T-NOTE 2Y	3,764	1,39	-12,80
LICENÇA C02	76,23	-1,32	3,70	GILT 10Y	5,202	-0,14	-1,60


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1781	0,38%	1,49%	1,1842	1,1896	1,1988
EUR/GBP	0,8729	-0,24%	-0,87%	0,8773	0,8817	0,8902
EUR/JPY	174,17	-0,22%	-0,90%	174,16	174,16	174,15
EUR/CHF	0,9343	0,00%	0,55%	0,9293	0,9244	0,9148
EUR/BRL	6,3008	-0,73%	0,92%	6,4734	6,6398	6,9856
EUR/PLN	4,2549	0,18%	0,23%	4,2852	4,3116	4,3599


FIXINGS CONTRA USD e EUR

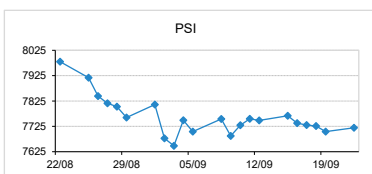
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1781	0,8729	174,17	0,9343	11,0386	7,4633	1,6261	1,78664	6,3008	11,6982
USD	0,8495	-	0,7409	147,88	0,7936	9,3773	6,3399	1,3809	1,5177	5,3558	9,9428

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,900	0,93	-8,07
BCP	0,725	-0,66	55,97
CORT. AMORIM	7,210	-0,55	-10,43
CTT	7,430	-1,46	37,59
EDP	3,870	2,38	25,20
EDP R	10,190	2,83	1,49
GALP	15,700	0,00	-1,57
IBERSOL	10,150	-2,87	35,70
J MARTINS	20,680	-2,45	12,09
MOTA ENGIL	5,260	-1,87	80,51
NAVIGATOR	3,218	0,12	-10,36
NOS	3,820	-0,13	16,26
REN	2,935	1,56	28,73
SEMAPA	17,900	0,34	26,23
SONAE SGPS	1,316	-0,15	43,98
TEIX. DUARTE	0,560	-8,20	608,86

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	2,83
EDP	2,38
REN	1,56
ALTRI	0,93
SEMAPA	0,34
CTT	-1,46
MOTA ENGIL	-1,87
J MARTINS	-2,45
IBERSOL	-2,87
TEIX. DUARTE	-8,20



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.719,11	0,19%	21,04%	8.029,69	6.194,45
CAC40	7.830,11	-0,30%	6,09%	8.257,88	6.763,76
ESTX 50 PR	5.442,05	-0,30%	11,15%	5.568,19	4.540,22
XTRA DAX	23.527,05	-0,48%	18,17%	24.639,10	18.489,91
S&P 500	6.672,56	0,14%	13,47%	6.671,82	4.835,04
IBEX 35	15.082,50	-1,17%	30,08%	15.443,90	11.295,00
NIKKEI 225	45.493,66	0,99%	14,03%	45.852,75	30.792,74

