

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

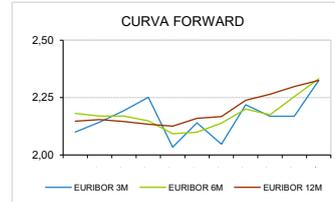
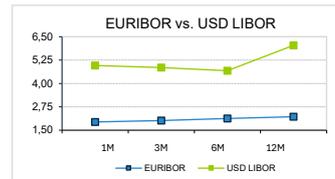
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

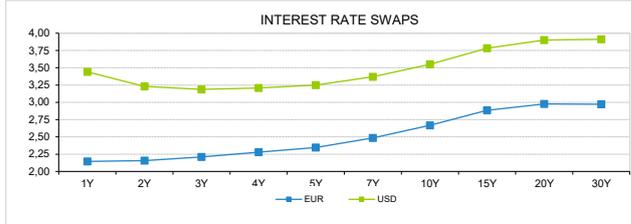
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9430	-1	0	1M	4,9602	0	-35	3,6811	-0,1300
3M	2,0130	0	-3	3M	4,8537	0	-42	3,5746	-0,0449
6M	2,1280	-1	-3	6M	4,6821	-1	-45	3,5032	0,0200
12M	2,2220	1	-3	12M	6,0414	8	31	3,4206	0,0925

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1451	-1	-3	2,1664	2,4900	2,7893
2Y	2,1560	-3	-10	2,2429	2,5603	2,8590
3Y	2,2100	-4	-15	2,3240	2,6390	2,9240
4Y	2,2780	-5	-19	2,3990	2,7061	2,9830
5Y	2,3460	-5	-21	2,4722	2,7731	3,0350
7Y	2,4840	-5	-23	2,6120	2,8900	3,1240
10Y	2,6681	-4	-23	2,7860	3,0260	3,2140
15Y	2,8845	-4	-23	2,9740	3,1406	3,2539
20Y	2,9767	-4	-22	3,0378	3,1498	3,2178
30Y	2,9717	-4	-22	3,0090	3,0702	3,1010

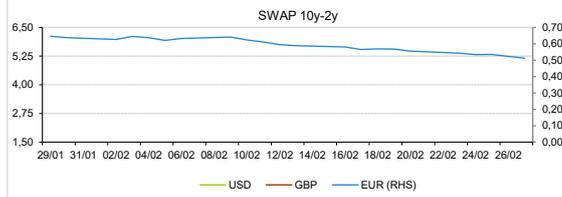
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4408	-1	-6	3,0080	3,2720	3,6340
2Y	3,2314	-3	-18	3,0520	3,3490	3,7050
3Y	3,1876	-4	-25	3,1230	3,4410	3,7820
4Y	3,2070	-4	-29	3,1950	3,5220	3,8460
5Y	3,2492	-5	-31	3,2770	3,6000	3,9050
7Y	3,3698	-5	-33	3,4290	3,7320	4,0180
10Y	3,5488	-4	-32	3,6200	3,9020	4,1360
15Y	3,7835	-4	-32	3,8440	4,0465	4,2120
20Y	3,9000	-4	-31	3,9370	4,0830	4,1980
30Y	3,9120	-3	-29	3,9250	4,0070	4,0600

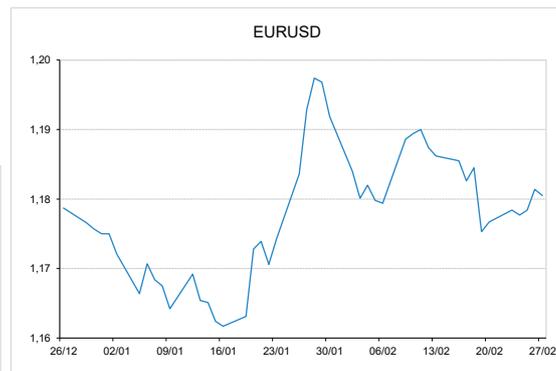
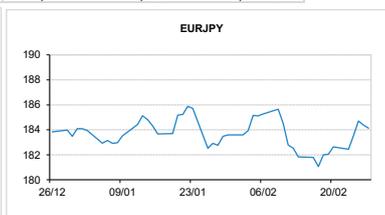
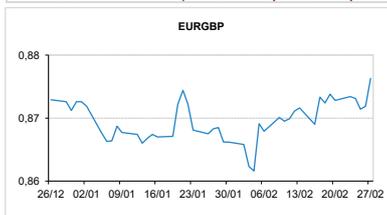


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72,39	1,64	5,80	OT 2Y	2,036	-0,03	-7,70
JETFUEL	826,25	28,00	91,50	OT 5Y	2,424	-0,04	-18,50
DIESEL	762,25	23,25	73,75	OT 10Y	3,002	-0,04	-21,20
COBRE	13.259,00	-18,00	105,50	BUND 10Y	2,533	-5,06	-22,20
ZINCO	3.372,77	-0,09	31,73	SCHATZ 2Y	2,358	-3,69	-7,60
OURO	5.231,22	46,25	51,06	T-NOTE 10Y	4,296	-4,31	-26,50
TRIGO	591,75	17,25	59,00	T-NOTE 2Y	3,601	-4,76	-19,30
LICENÇA C02	69,96	-1,01	-18,41	GILT 10Y	4,802	-7,03	-40,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1805	-0,08%	-1,04%	1,1857	1,1905	1,1986
EUR/GBP	0,8763	-0,50%	-0,91%	0,8799	0,8831	0,8894
EUR/JPY	184,13	0,13%	-0,66%	184,12	184,12	184,11
EUR/CHF	0,9088	0,49%	0,88%	0,9038	0,8989	0,8893
EUR/BRL	6,0721	-0,14%	2,82%	6,2322	6,3892	6,6610
EUR/PLN	4,2235	-0,03%	-0,60%	4,2421	4,2591	4,2916



FIXINGS CONTRA USD e EUR

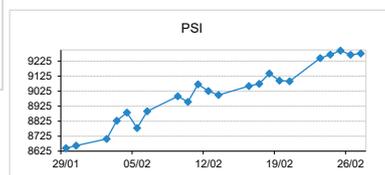
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1805	0,8763	184,13	0,9088	10,6657	7,4712	1,6116	1,66008	6,0721	11,2463
USD	0,8470	-	0,7437	156,13	0,7689	9,0258	6,3279	1,3642	1,4034	5,1297	9,5132

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,830	-1,43	7,33
BCP	0,892	-3,51	-0,51
CORT. AMORIM	6,820	0,29	3,18
CTT	7,130	-1,11	-4,04
EDP	4,516	2,73	15,35
EDP R	13,360	1,67	10,96
GALP	18,220	-0,36	24,54
IBERSOL	11,450	-0,43	15,66
J MARTINS	22,260	0,82	9,87
MOTA ENGIL	5,205	-0,48	5,19
NAVIGATOR	3,436	-0,41	9,43
NOS	5,150	0,78	28,27
REN	3,850	0,92	19,75
SEMAPA	23,750	-2,06	13,64
SONAE SGPS	2,015	0,00	25,00
TEIX. DUARTE	0,508	-1,17	-20,13

MAIORES GANHOS/PERDAS

Título	Variação %
EDP	2,73
EDP R	1,67
REN	0,92
J MARTINS	0,82
NOS	0,78
CTT	-1,11
TEIX. DUARTE	-1,17
ALTRI	-1,43
SEMAPA	-2,06
BCP	-3,51



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.276,09	0,09%	12,25%	9.329,12	6.194,45
CAC40	8.580,75	-0,47%	5,29%	8.642,23	6.763,76
ESTX 50 PR	6.138,41	-0,38%	5,99%	6.199,78	4.540,22
XTRA DAX	25.284,26	-0,02%	3,24%	25.507,79	18.489,91
S&P 500	6.866,79	-0,60%	0,32%	7.002,28	4.835,04
IBEX 35	18.360,80	-0,73%	6,08%	18.573,80	11.583,00
NIKKEI 225	58.850,27	0,16%	16,91%	59.332,43	30.792,74

