

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

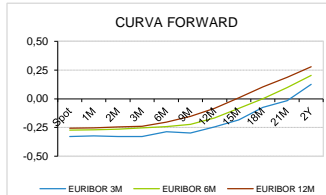
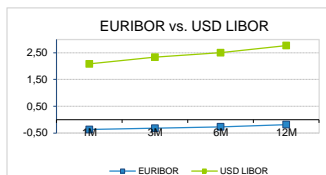
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

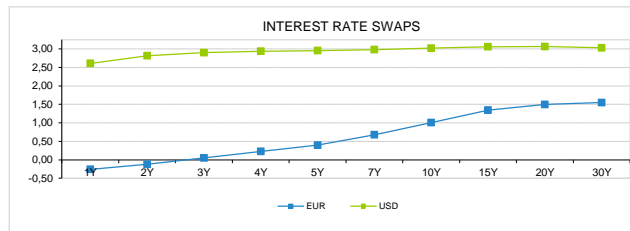
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	2,0851	1	15	0,5074	-0,7874
3M	-0,3210	0	1	3M	2,3347	-1	0	0,6279	-0,7312
6M	-0,2680	0	0	6M	2,5029	0	0	0,7568	-0,6426
12M	-0,1830	0	1	12M	2,7719	1	1	0,9377	-0,5224

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2564	0	-1	-0,0837	0,6352	1,1782
2Y	-0,1230	0	1	0,0972	0,7789	1,2880
3Y	0,0510	1	-1	0,2748	0,9110	1,3965
4Y	0,2310	1	-2	0,4346	1,0300	1,4895
5Y	0,3970	2	-2	0,5807	1,1450	1,5690
7Y	0,6800	2	-3	0,8389	1,3369	1,7020
10Y	1,0100	2	-2	1,1426	1,5433	1,8250
15Y	1,3470	2	-2	1,4388	1,7127	1,8950
20Y	1,4990	2	-1	1,5651	1,7580	1,8750
30Y	1,5510	2	-1	1,6039	1,7315	1,8045

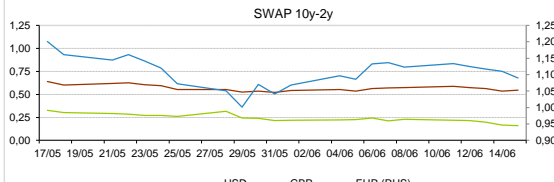
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



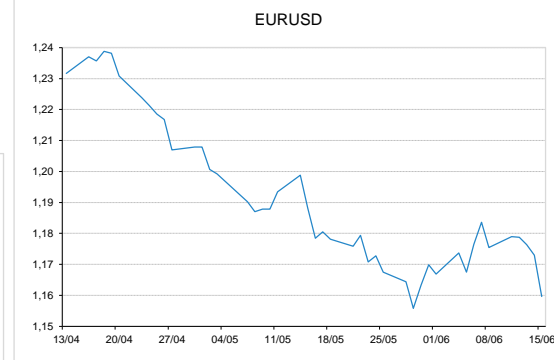
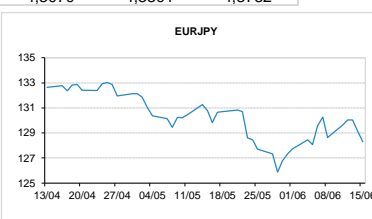
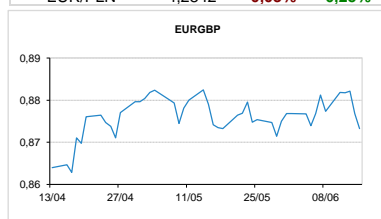
INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6100	1	6	3,0447	3,0141	2,9823
2Y	2,8170	2	5	3,0270	2,9810	2,9510
3Y	2,9020	1	4	3,0436	2,9640	2,9750
4Y	2,9380	1	3	2,9845	2,9939	3,0176
5Y	2,9560	1	2	2,9925	2,9515	3,0335
7Y	2,9820	0	1	3,0169	3,0219	3,0120
10Y	3,0220	0	1	3,0180	3,0250	3,0195
15Y	3,0630	-1	1	3,0538	3,0526	3,0330
20Y	3,0660	-1	0	3,0458	2,9960	2,9840
30Y	3,0300	-1	0	2,9505	2,9325	2,9205



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	73,44	-2,50	-4,83	OT 2Y	-0,126	-0,03	-0,50
JETFUEL	684,50	-20,00	-53,33	OT 5Y	0,682	-0,08	4,30
DIESEL	645,00	-19,50	-47,58	OT 10Y	1,822	-0,09	1,50
COBRE	7.160,00	-80,00	292,00	BUND 10Y	-0,079	-2,54	-23,40
ZINCO	3.219,50	-33,00	170,25	SCHATZ 2Y	0,005	0,46	-10,50
OURO	1.278,07	-24,11	-12,45	T-NOTE 10Y	3,639	-2,19	-16,20
TRIGO	518,00	0,75	8,25	T-NOTE 2Y	2,981	-1,56	-9,40
LICENÇA C02	14,55	-0,36	0,23	GILT 10Y	1,565	-0,10	-18,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1596	-1,14%	-2,42%	1,1676	1,1762	1,1958
EUR/GBP	0,8732	0,42%	0,66%	0,8756	0,8782	0,8841
EUR/JPY	128,31	0,65%	1,92%	128,31	128,31	128,31
EUR/CHF	1,1572	-0,31%	2,43%	1,1560	1,1548	1,1524
EUR/BRL	4,3462	1,39%	-0,39%	4,4191	4,4898	4,6607
EUR/PLN	4,2842	-0,03%	0,25%	4,3070	4,3301	4,3782


FIXINGS CONTRA USD e EUR

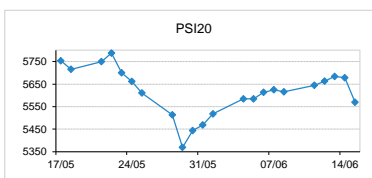
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1596	0,8732	128,31	1,1572	10,2075	7,4505	1,5303	1,55882	4,3462	9,4521
USD	0,8608	-	0,7524	110,495	0,9952	8,8044	6,4130	1,3193	1,3408	3,7929	8,1352

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	8,420	-3,00	62,83
BCP	0,266	-3,03	-2,28
CORT. AMORIM	11,1000	-1,42	7,77
CTT	2,9380	0,14	-16,22
EDP	3,370	-0,88	16,81
EDP R	8,425	0,84	20,93
GALP	15,785	-2,44	3,00
IBERSOL	11,200	0,45	-7,82
J MARTINS	13,230	-1,05	-18,31
MOTA ENGIL	3,105	-3,27	-15,23
NAVIGATOR	5,415	-6,96	27,35
NOS	4,718	-1,59	-13,92
NOVABASE	2,750	-0,36	-9,81
PHAROL	0,242	-4,54	-3,20
REN	2,372	-0,17	-4,32
SEMAPA	23,400	-1,68	31,50
SONAE CAP.	0,926	-0,43	4,40
SONAE SGPS	1,101	-2,05	-2,22

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	0,84
IBERSOL	0,45
CTT	0,14
ALTRI	-3,00
BCP	-3,03
MOTA ENGIL	-3,27
PHAROL	-4,54
NAVIGATOR	-6,96



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.569,17	-1,91%	3,36%	5.801,45	5.014,62
CAC40	5.501,88	-0,48%	3,56%	5.657,44	4.995,07
ESTX 50 PR	3.505,02	-0,63%	0,03%	3.708,82	3.261,86
XTRA DAX	13.010,55	-0,74%	0,72%	13.596,89	11.726,62
S&P 500	2.770,66	-0,43%	3,63%	2.872,87	2.405,70
IBEX 35	9.851,00	-1,07%	-1,92%	10.937,00	9.327,60
NIKKEI 225	22.851,75	0,50%	0,38%	24.129,34	19.239,52

