

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

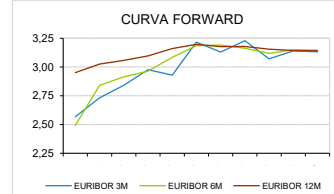
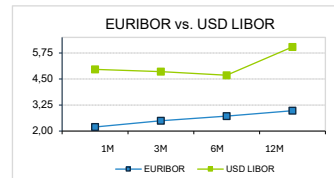
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

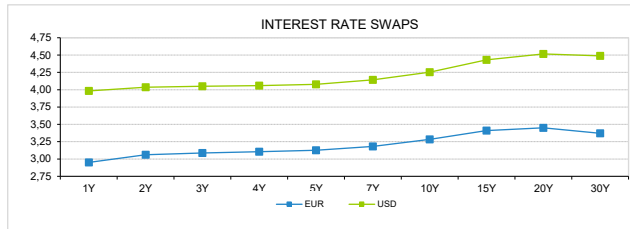
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,1960	-1	-1	1M	4,9602	0	-35	3,7406	-0,1300
3M	2,4920	-1	1	3M	4,8537	0	-42	3,7909	-0,0140
6M	2,7190	2	3	6M	4,6821	-1	-45	3,9136	0,0900
12M	2,9770	2	10	12M	6,0414	8	31	4,1258	0,2000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,9505	2	5	3,1769	3,1588	3,2930
2Y	3,0617	2	7	3,1592	3,1863	3,3369
3Y	3,0874	2	8	3,1590	3,2209	3,3870
4Y	3,1041	2	9	3,1722	3,2590	3,4290
5Y	3,1251	2	9	3,1953	3,3022	3,4671
7Y	3,1810	1	9	3,2581	3,3810	3,5310
10Y	3,2830	1	9	3,3568	3,4722	3,5922
15Y	3,4112	0	9	3,4665	3,5392	3,5993
20Y	3,4501	0	8	3,4828	3,5143	3,5340
30Y	3,3702	-1	8	3,3802	3,3760	3,3628

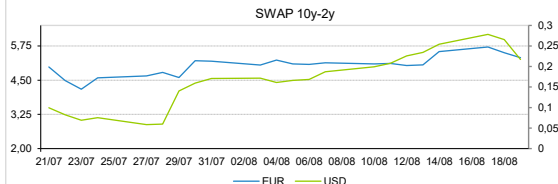
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9827	1	-5	4,0890	4,0880	4,2530
2Y	4,0372	1	-2	4,0865	4,1200	4,2980
3Y	4,0498	1	1	4,0870	4,1630	4,3390
4Y	4,0597	0	3	4,1030	4,2050	4,3800
5Y	4,0782	-1	4	4,1300	4,2460	4,4420
7Y	4,1419	-3	6	4,1960	4,3400	4,5520
10Y	4,2543	-4	8	4,3200	4,4790	4,6420
15Y	4,4301	-5	10	4,4740	4,5900	4,6970
20Y	4,5165	-5	12	4,5280	4,5990	4,6700
30Y	4,4891	-6	13	4,4800	4,5020	4,5160

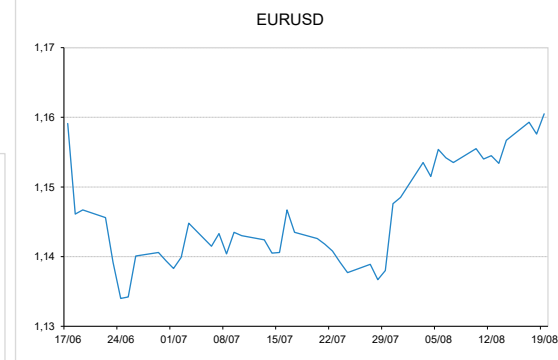
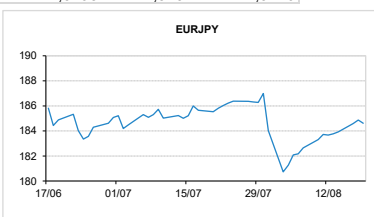
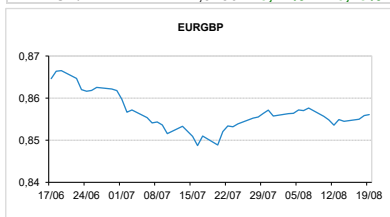


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	92,37	1,35	6,05	OT 2Y	2,854	0,01	8,60
JETFUEL	1.359,25	19,25	127,00	OT 5Y	3,122	0,00	9,20
DIESEL	1.366,75	23,00	134,00	OT 10Y	3,599	-0,01	9,50
COBRE	13.961,50	-171,00	461,00	BUND 10Y	3,188	0,52	10,60
ZINCO	3.718,92	-75,41	182,97	SCHATZ 2Y	3,178	1,26	5,50
OURO	4.489,85	155,35	481,82	T-NOTE 10Y	4,882	-2,46	1,20
TRIGO	698,00	16,75	-1,75	T-NOTE 2Y	4,396	0,81	-5,30
LICENÇA C02	81,77	-0,54	2,66	GILT 10Y	5,816	-4,38	3,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1605	0,25%	1,57%	1,1646	1,1686	1,1760
EUR/GBP	0,85608	-0,03%	-0,84%	0,85915	0,86224	0,86865
EUR/JPY	184,620	0,14%	0,50%	184,613	184,606	184,594
EUR/CHF	0,9329	0,80%	-0,87%	0,9265	0,9201	0,9072
EUR/BRL	6,027	0,27%	-3,57%	6,1662	6,3023	6,5982
EUR/PLN	4,3150	0,21%	0,43%	4,3298	4,3431	4,3716



FIXINGS CONTRA USD e EUR

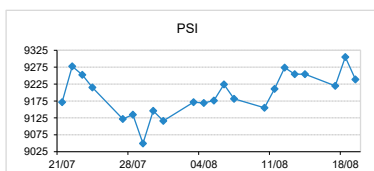
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1605	0,8561	184,62	0,9329	11,0187	7,4758	1,6121	1,63793	6,0270	10,8852
USD	0,8574	-	0,7348	158,345	0,8014	9,4512	6,4098	1,3814	1,4044	5,1745	9,3342

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,730	0,00	5,11
BCP	1,080	-1,73	20,51
CORT. AMORIM	6,730	-0,44	1,82
CTT	6,315	-0,24	-15,01
EDP	4,593	-1,42	17,32
EDP R	13,410	-1,18	11,38
GALP	21,460	-0,05	46,68
IBERSOL	10,040	2,03	1,41
J MARTINS	17,180	0,59	-15,20
MOTA ENGL	4,476	-0,40	-9,54
NAVIGATOR	3,210	0,06	2,23
NOS	4,832	-0,70	22,71
REN	3,510	-0,57	9,18
SEMAPA	20,200	0,00	-3,35
SONAE SGPS	2,000	-0,74	24,07
TEIX. DUARTE	0,481	-1,64	-24,37

MAIORES GANHOS/PERDAS

Título	Variação %
IBERSOL	2,03
J MARTINS	0,59
NAVIGATOR	0,06
SONAE SGPS	-0,74
EDP R	-1,18
EDP	-1,42
TEIX. DUARTE	-1,64
BCP	-1,73



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.238,90	-0,71%	11,80%	9.516,43	7.639,00
CAC40	8.501,91	-0,09%	4,32%	8.755,03	7.505,27
ESTX 50 PR	6.444,46	-0,37%	11,28%	6.577,20	5.290,46
XTRA DAX	26.091,33	-0,14%	6,54%	26.573,50	21.863,81
S&P 500	7.725,68	0,42%	12,84%	7.816,70	6.316,91
IBEX 35	19.847,50	-0,44%	14,67%	20.356,50	14.646,00
NIKKEI 225	65.326,42	-3,16%	29,77%	72.831,73	41.835,17

