

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

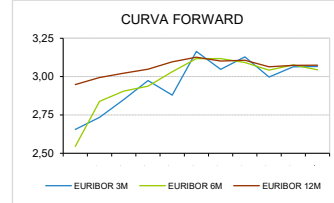
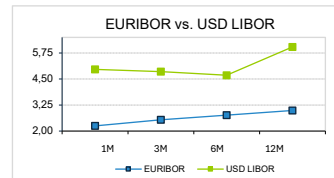
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

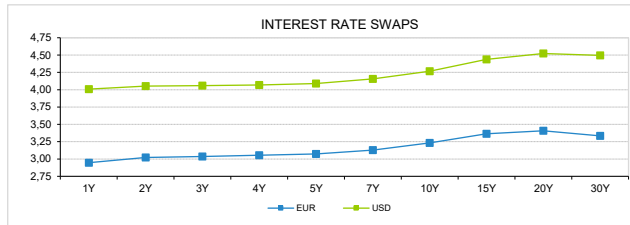
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2480	3	5	1M	4,9602	0	-35	3,7462	-0,0700
3M	2,5450	1	6	3M	4,8537	0	-42	3,8051	-0,0078
6M	2,7620	-1	4	6M	4,6821	-1	-45	3,9365	0,1100
12M	2,9890	0	0	12M	6,0414	8	31	4,1598	0,1940

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,9466	-4	4	3,1020	3,1043	3,2404
2Y	3,0210	-6	3	3,0887	3,1310	3,2870
3Y	3,0370	-6	5	3,0931	3,1656	3,3350
4Y	3,0536	-5	5	3,1090	3,2060	3,3770
5Y	3,0733	-5	5	3,1332	3,2490	3,4185
7Y	3,1293	-5	6	3,1990	3,3290	3,4862
10Y	3,2320	-4	7	3,3025	3,4263	3,5519
15Y	3,3650	-3	7	3,4190	3,4981	3,5621
20Y	3,4070	-3	8	3,4390	3,4760	3,4990
30Y	3,3330	-2	9	3,3435	3,3432	3,3333

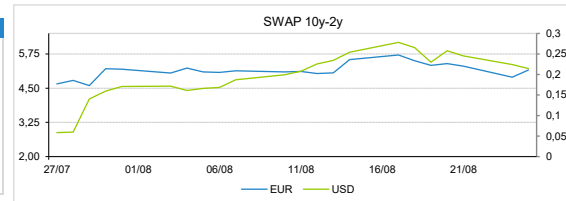
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



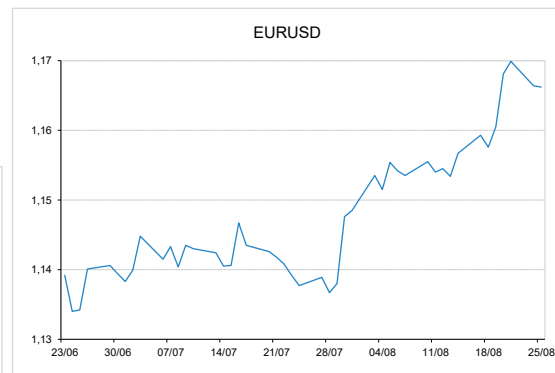
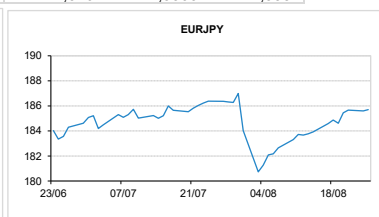
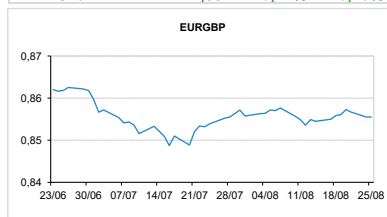
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0086	-2	-14	4,1010	4,1050	4,2950
2Y	4,0533	-4	-12	4,0910	4,1380	4,3430
3Y	4,0591	-4	-8	4,0960	4,1880	4,3895
4Y	4,0692	-4	-5	4,1140	4,2360	4,4330
5Y	4,0889	-4	-3	4,1470	4,2820	4,4825
7Y	4,1551	-5	0	4,2220	4,3730	4,5740
10Y	4,2678	-4	4	4,3410	4,5020	4,6790
15Y	4,4390	-4	7	4,5030	4,6320	4,7450
20Y	4,5227	-4	9	4,5640	4,6390	4,7140
30Y	4,4945	-4	11	4,5120	4,5370	4,5540



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	88,27	-3,90	-3,41	OT 2Y	2,801	-0,06	-0,90
JETFUEL	1.275,00	-70,75	-68,50	OT 5Y	3,069	-0,06	0,30
DIESEL	1.303,50	-66,00	30,00	OT 10Y	3,547	-0,06	1,80
COBRE	14.245,00	57,50	628,00	BUND 10Y	3,119	-5,88	0,30
ZINCO	3.888,57	16,57	279,99	SCHATZ 2Y	3,121	-6,29	-4,70
OURO	4.652,73	0,51	576,47	T-NOTE 10Y	4,872	-4,74	-6,30
TRIGO	702,00	2,50	6,50	T-NOTE 2Y	4,404	-3,64	-14,80
LICENÇA C02	84,43	0,63	1,03	GILT 10Y	5,738	-9,58	-5,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1662	-0,02%	2,40%	1,1703	1,1744	1,1823
EUR/GBP	0,8555	0,00%	-0,03%	0,85850	0,86158	0,86801
EUR/JPY	185,700	-0,05%	0,36%	185,693	185,687	185,675
EUR/CHF	0,9367	-0,08%	-0,59%	0,9305	0,9240	0,9110
EUR/BRL	6,0073	0,03%	-3,20%	6,1460	6,2816	6,5772
EUR/PLN	4,3017	0,12%	0,43%	4,3164	4,3303	4,3587


FIXINGS CONTRA USD e EUR

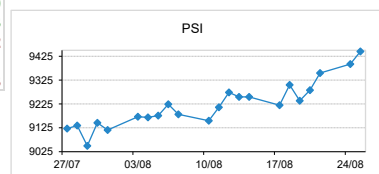
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1662	0,8555	185,70	0,9367	11,0519	7,4754	1,6147	1,6304	6,0073	10,8751
USD	0,8570	-	0,7335	159,255	0,8028	9,4695	6,4064	1,3836	1,3974	5,1481	9,3151

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,745	-0,52	5,44
BCP	1,109	0,05	23,74
CORT. AMORIM	7,060	1,00	6,81
CTT	6,555	1,24	-11,78
EDP	4,685	1,06	19,67
EDP R	13,770	2,00	14,37
GALP	21,280	-0,70	45,45
IBERSOL	10,300	1,98	4,04
J MARTINS	18,210	0,72	-10,12
MOTA ENGL	4,660	3,46	-5,82
NAVIGATOR	3,274	-0,67	4,27
NOS	4,942	1,06	25,50
REN	3,560	0,56	10,73
SEMAPA	20,750	0,00	-0,72
SONAE SGPS	2,020	0,00	25,31
TEIX. DUARTE	0,480	-0,10	-24,53

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGL	3,46
EDP R	2,00
IBERSOL	1,98
CTT	1,24
NOS	1,06
TEIX. DUARTE	-0,10
ALTRI	-0,52
NAVIGATOR	-0,67
GALP	-0,70



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.445,44	0,57%	14,30%	9.516,43	7.639,00
CAC40	8.439,20	-0,16%	3,55%	8.755,03	7.505,27
ESTX 50 PR	6.455,63	0,12%	11,47%	6.577,20	5.290,46
XTRA DAX	26.266,14	0,61%	7,25%	26.573,50	21.863,81
S&P 500	7.666,88	0,21%	12,03%	7.816,70	6.316,91
IBEX 35	20.056,60	-0,21%	15,88%	20.356,50	14.646,00
NIKKEI 225	65.856,43	0,50%	30,82%	72.831,73	41.835,17

