

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

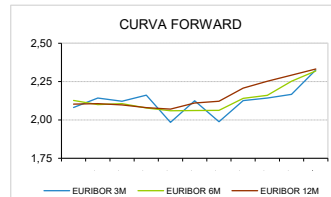
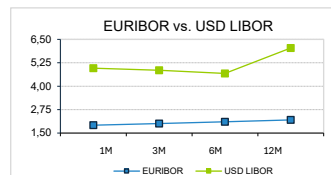
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

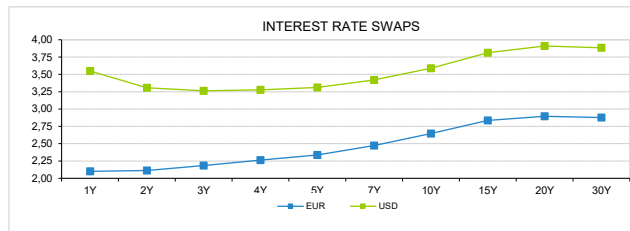
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9200	-1	3	1M	4,9602	0	-35	3,9727	-0,0700
3M	2,0090	-2	-2	3M	4,8537	0	-42	3,9667	-0,0380
6M	2,0990	-1	-2	6M	4,6821	-1	-45	3,9296	0,0300
12M	2,2020	-1	4	12M	6,0414	8	31	3,8588	0,1150

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1010	-1	0	2,1230	2,5100	2,7790
2Y	2,1120	-3	2	2,2273	2,5778	2,8410
3Y	2,1846	-3	3	2,3200	2,6460	2,9000
4Y	2,2638	-4	4	2,3990	2,7073	2,9510
5Y	2,3364	-4	4	2,4695	2,7663	2,9990
7Y	2,4725	-4	4	2,6025	2,8700	3,0750
10Y	2,6467	-4	3	2,7620	2,9870	3,1410
15Y	2,8357	-4	2	2,9166	3,0597	3,1409
20Y	2,8955	-4	1	2,9490	3,0415	3,0880
30Y	2,8766	-4	-1	2,9110	2,9715	2,9976

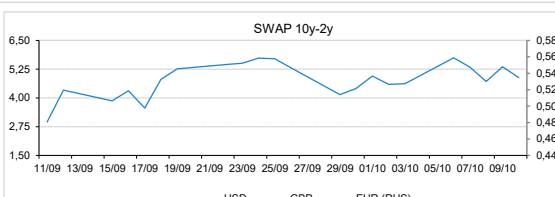
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,25
Reino Unido	4,00
Japão	0,50
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,50



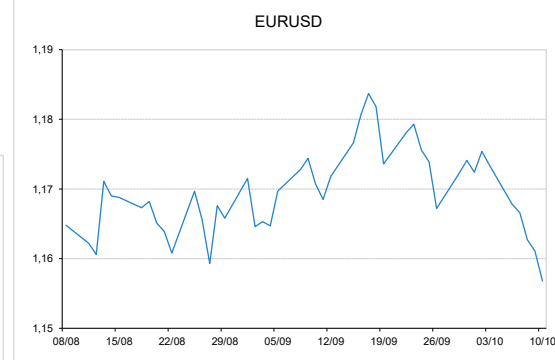
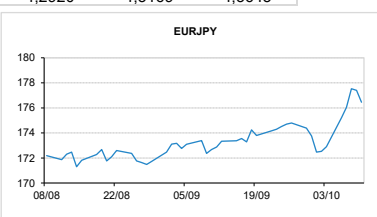
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5505	-4	-8	3,0620	3,3300	3,6620
2Y	3,3072	-6	1	3,1180	3,3980	3,7290
3Y	3,2630	-7	5	3,1860	3,4830	3,8085
4Y	3,2773	-7	7	3,2530	3,5585	3,8760
5Y	3,3125	-8	8	3,3290	3,6350	3,9310
7Y	3,4195	-8	8	3,4740	3,7640	4,0385
10Y	3,5888	-7	7	3,6590	3,9280	4,1550
15Y	3,8117	-7	4	3,8720	4,0595	4,2130
20Y	3,9099	-7	3	3,9475	4,0740	4,1695
30Y	3,8842	-7	1	3,8930	3,9580	3,9950



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,14	-2,08	-4,02	OT 2Y	1,972	-0,03	1,00
JETFUEL	718,25	-3,50	-4,50	OT 5Y	2,376	-0,04	-0,80
DIESEL	692,75	6,25	-18,50	OT 10Y	3,049	-0,05	-2,40
COBRE	10.776,50	198,50	953,50	BUND 10Y	2,625	-6,78	-1,90
ZINCO	3.067,99	17,80	207,64	SCHATZ 2Y	2,316	-4,42	0,00
OURO	4.004,66	27,80	363,91	T-NOTE 10Y	4,368	-7,24	5,60
TRIGO	497,50	-9,00	-17,50	T-NOTE 2Y	3,730	-7,57	4,40
LICENÇA C02	79,30	0,07	2,20	GILT 10Y	5,140	-9,73	2,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1568	-0,37%	-1,19%	1,1627	1,1677	1,1766
EUR/GBP	0,8709	-0,30%	-0,68%	0,8754	0,8797	0,8881
EUR/JPY	176,46	0,53%	-2,15%	176,45	176,45	176,44
EUR/CHF	0,9306	0,19%	0,42%	0,9255	0,9207	0,9114
EUR/BRL	6,3584	-2,34%	-0,52%	6,5282	6,6946	7,0349
EUR/PLN	4,2641	-0,16%	-0,04%	4,2920	4,3169	4,3645


FIXINGS CONTRA USD e EUR

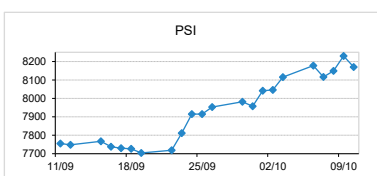
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1568	0,8709	176,46	0,9306	11,0430	7,4679	1,6254	1,78711	6,3584	11,7391
USD	0,8638	-	0,7517	152,51	0,8050	9,5179	6,4504	1,3993	1,5281	5,4476	10,1082

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,985	-0,30	-6,47
BCP	0,745	-1,84	60,32
CORT. AMORIM	7,170	-0,28	-10,93
CTT	7,100	0,14	31,48
EDP	4,221	0,38	36,56
EDP R	12,700	-1,63	26,49
GALP	16,170	-2,88	1,38
IBERSOL	10,100	0,00	35,03
J MARTINS	20,700	0,19	12,20
MOTA ENGIL	5,680	-1,39	94,92
NAVIGATOR	3,122	-1,33	-13,04
NOS	3,760	-0,40	14,43
REN	3,125	1,96	37,06
SEMAPA	18,720	0,21	32,02
SONAE SGPS	1,372	-0,29	50,11
TEIX. DUARTE	0,570	-1,38	621,52

MAIORES GANHOS/PERDAS

Título	Variação %
REN	1,96
EDP	0,38
SEMAPA	0,21
J MARTINS	0,19
CTT	0,14
TEIX. DUARTE	-1,38
MOTA ENGIL	-1,39
EDP R	-1,63
BCP	-1,84
GALP	-2,88



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.169,87	-0,73%	28,11%	8.274,47	6.194,45
CAC40	7.918,00	-1,53%	7,28%	8.257,88	6.763,76
ESTX 50 PR	5.531,32	-1,68%	12,98%	5.674,55	4.540,22
XTRA DAX	24.241,46	-1,50%	21,76%	24.771,34	18.489,91
S&P 500	6.634,26	-1,47%	12,82%	6.764,58	4.835,04
IBEX 35	15.476,50	-0,69%	33,48%	15.732,70	11.295,00
NIKKEI 225	48.088,80	-1,01%	20,54%	48.597,08	30.792,74

