

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

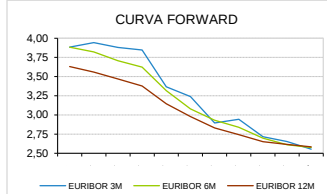
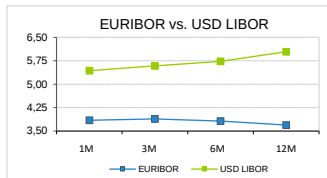
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

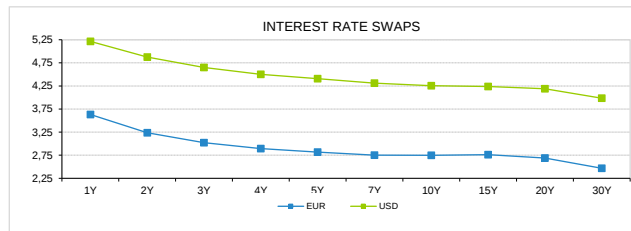
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8460	1	-2	1M	5,4338	0	-1	5,2014	1,4305
3M	3,8880	-4	-4	3M	5,5893	0	0	5,1866	1,4503
6M	3,8200	-5	-9	6M	5,7316	0	7	5,1198	1,3975
12M	3,6930	-6	-2	12M	6,0414	8	31	4,9752	1,3850

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6320	0	-6	2,8298	2,4910	2,5428
2Y	3,2360	4	-1	2,7059	2,4970	2,5728
3Y	3,0220	5	2	2,6350	2,4982	2,6100
4Y	2,8942	6	3	2,6020	2,5340	2,6390
5Y	2,8189	7	3	2,5921	2,5605	2,6670
7Y	2,7530	7	4	2,6070	2,6030	2,6970
10Y	2,7473	7	4	2,6527	2,6732	2,7302
15Y	2,7635	8	4	2,6848	2,6532	2,6311
20Y	2,6883	8	5	2,6032	2,5393	2,4893
30Y	2,4675	8	4	2,3769	2,3230	2,2700

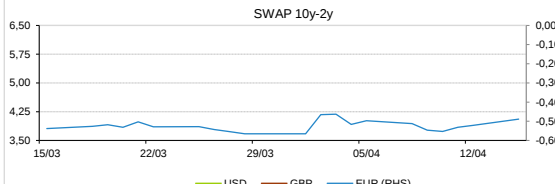
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	10,75
Austrália	4,35
Índia	4,50



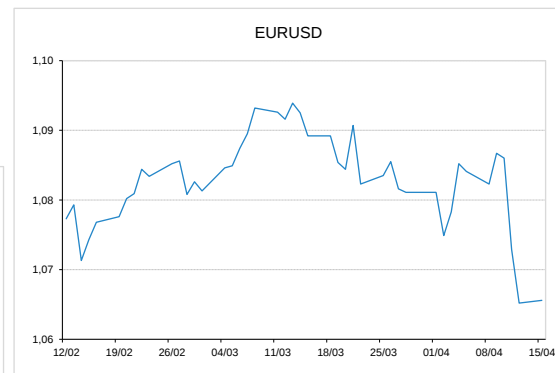
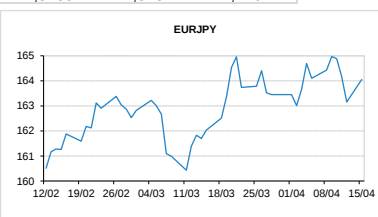
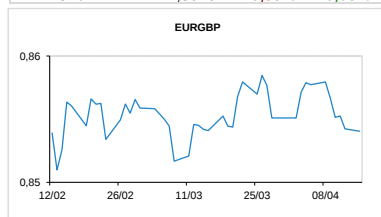
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,2147	4	13	4,5020	4,0750	4,0330
2Y	4,8760	6	25	4,3250	4,0310	4,0380
3Y	4,6515	7	30	4,2450	4,0320	4,0500
4Y	4,5030	9	32	4,1840	4,0350	4,0620
5Y	4,4075	10	32	4,1560	4,0420	4,0670
7Y	4,3117	11	33	4,1310	4,0560	4,0910
10Y	4,2540	11	33	4,1280	4,0870	4,1215
15Y	4,2386	11	32	4,1345	4,0820	4,0800
20Y	4,1896	11	32	4,0850	4,0020	3,9560
30Y	3,9845	11	30	3,8840	3,7830	3,7070



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	89,35	-1,10	4,60	OT 2Y	2,850	0,04	10,20
JETFUEL	888,00	18,50	61,50	OT 5Y	2,685	0,05	2,90
DIESEL	852,75	17,00	25,50	OT 10Y	3,130	0,08	5,90
COBRE	9 407,00	115,50	800,50	BUND 10Y	2,399	9,82	3,10
ZINCO	2 833,46	80,15	288,97	SCHATZ 2Y	3,116	6,53	4,60
OURO	2 351,99	7,62	196,09	T-NOTE 10Y	5,004	11,24	29,50
TRIGO	565,75	-5,00	21,75	T-NOTE 2Y	5,174	7,21	34,90
LICENÇA C02	70,45	-1,10	11,06	GILT 10Y	4,399	14,26	20,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0656	0,04%	-2,17%	1,0697	1,0744	1,0853
EUR/GBP	0,85405	0,02%	0,01%	0,8568	0,8600	0,8670
EUR/JPY	164,05	-0,54%	-1,23%	164,03	164,02	163,99
EUR/CHF	0,9725	0,05%	-1,05%	0,9662	0,9603	0,9500
EUR/BRL	5,5133	-1,21%	-1,34%	5,5803	5,6525	5,8050
EUR/PLN	4,3029	-0,39%	0,03%	4,3233	4,3481	4,4104


FIXINGS CONTRA USD e EUR

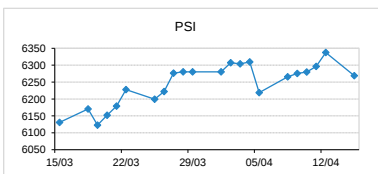
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0656	0,8541	164,05	0,9725	11,5723	7,4607	1,4636	1,64538	5,5133	11,6356
USD	0,9411	-	0,8031	154,33	0,9139	10,8961	7,0208	1,3768	1,5487	5,1792	10,9586

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,984	-1,60	8,35
BCP	0,299	-1,55	9,11
CORT. AMORIM	9,730	0,10	6,46
CTT	4,450	0,79	27,51
EDP	3,571	-1,22	-21,60
EDP R	12,750	-2,75	-31,17
GALP	16,200	-1,37	21,44
GREENVOLT	8,310	0,00	1,59
J MARTINS	18,070	-0,99	-21,57
MOTA ENGIL	4,412	-0,85	11,41
NAVIGATOR	3,892	-1,27	9,70
NOS	3,620	0,70	13,13
REN	2,200	-0,90	-5,38
SEMAPA	15,140	0,40	12,99
SONAE SGPS	0,894	-0,22	-1,16
IBERSOL	7,040	0,57	5,39

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	0,79
NOS	0,70
IBERSOL	0,57
SEMAPA	0,40
CORT. AMORIM	0,10
NAVIGATOR	-1,27
GALP	-1,37
BCP	-1,55
ALTRI	-1,60
EDP R	-2,75



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 268,88	-1,08%	-1,99%	6 665,15	5 726,81
CAC40	8 045,11	0,43%	6,65%	8 253,59	6 773,82
ESTX 50 PR	4 978,58	0,48%	10,11%	5 121,71	3 993,10
XTRA DAX	18 026,58	0,54%	7,61%	18 567,16	14 630,21
S&P 500	5 133,50	0,20%	7,62%	5 264,85	4 048,28
IBEX 35	10 687,20	0,01%	5,79%	11 140,10	8 879,30
NIKKEI 225	39 232,80	-0,74%	17,24%	41 087,75	28 241,67

