

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

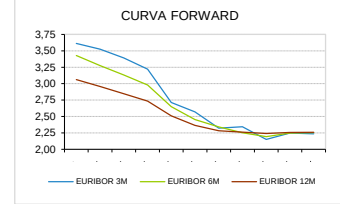
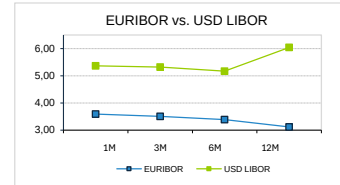
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

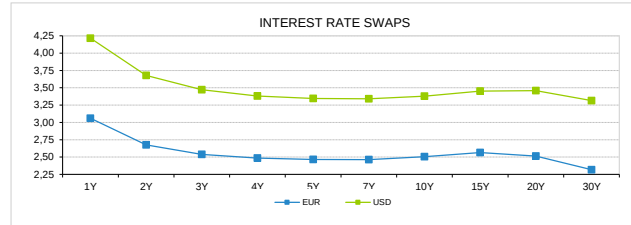
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,5920	1	-3	1M	5,3666	-2	-9	4,9415	1,1200
3M	3,5050	-1	-15	3M	5,3236	-2	-19	4,8862	1,0279
6M	3,3910	1	-20	6M	5,1707	-3	-35	4,7483	0,9150
12M	3,1190	2	-31	12M	6,0414	8	31	4,4841	0,9200

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,0603	-1	-28	2,2861	2,3223	2,4272
2Y	2,6758	-1	-27	2,2701	2,3508	2,4569
3Y	2,5382	-1	-23	2,2860	2,3760	2,4890
4Y	2,4862	-1	-20	2,3100	2,4028	2,5180
5Y	2,4654	-2	-18	2,3316	2,4292	2,5484
7Y	2,4630	-2	-16	2,3825	2,4880	2,5950
10Y	2,5044	-2	-14	2,4598	2,5560	2,6233
15Y	2,5652	-2	-13	2,5250	2,5480	2,5340
20Y	2,5145	-2	-12	2,4608	2,4390	2,3975
30Y	2,3177	-3	-11	2,2640	2,2280	2,1771

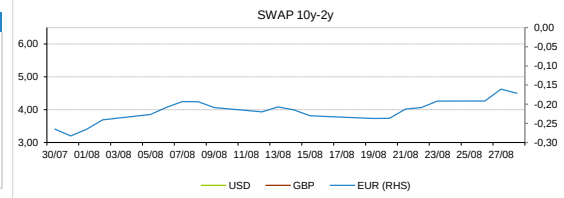
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,25
EUA	5,50
Reino Unido	5,00
Japão	0,25
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	10,50
Austrália	4,35
Índia	4,50



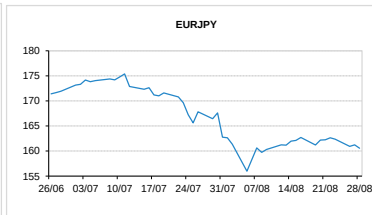
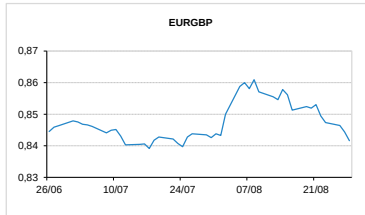
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,2156	-1	-54	3,1260	3,0930	3,2930
2Y	3,6787	-1	-57	3,0850	3,1370	3,3260
3Y	3,4725	-1	-52	3,0880	3,1870	3,3630
4Y	3,3815	0	-48	3,1100	3,2280	3,3930
5Y	3,3447	0	-44	3,1450	3,2680	3,4205
7Y	3,3400	0	-40	3,2115	3,3330	3,4730
10Y	3,3797	0	-36	3,2990	3,4120	3,5210
15Y	3,4520	0	-33	3,3880	3,4510	3,5100
20Y	3,4578	0	-31	3,3890	3,4040	3,4130
30Y	3,3149	0	-30	3,2415	3,2140	3,1780



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	79,01	-0,54	-1,27	OT 2Y	2,480	-0,08	-24,20
JETFUEL	749,25	-0,75	-41,00	OT 5Y	2,438	-0,02	-12,10
DIESEL	713,00	-0,25	-33,50	OT 10Y	2,878	-0,01	-12,50
COBRE	9.419,50	159,50	337,00	BUND 10Y	2,169	-2,25	-8,70
ZINCO	2.910,05	27,06	258,60	SCHATZ 2Y	2,746	-1,49	-14,20
OURO	2.510,08	-14,56	122,89	T-NOTE 2Y	4,310	-1,08	-26,40
TRIGO	543,00	7,50	-5,50	T-NOTE 10Y	4,208	-0,81	-41,90
LICENÇA C02	70,73	-0,76	2,86	GILT 10Y	4,154	0,62	-9,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1117	-0,40%	2,77%	1,1162	1,1203	1,1273
EUR/GBP	0,84163	0,33%	0,22%	0,8446	0,8480	0,8552
EUR/JPY	160,57	0,42%	3,66%	160,56	160,54	160,53
EUR/CHF	0,9364	0,53%	2,41%	0,9303	0,9246	0,9156
EUR/BRL	6,1623	-0,01%	-1,37%	6,2496	6,3560	6,5980
EUR/PLN	4,2933	-0,24%	0,00%	4,3182	4,3501	4,4131


FIXINGS CONTRA USD e EUR

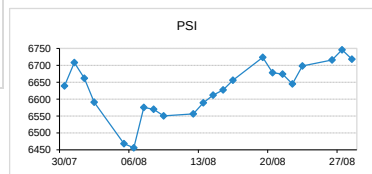
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1117	0,8416	160,57	0,9364	11,3339	7,4582	1,4976	1,64042	6,1623	11,6756
USD	0,8986	-	0,7565	144,54	0,8422	10,1770	6,7017	1,3455	1,4723	5,5266	10,4815

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,800	-0,33	4,35
BCP	0,411	0,54	49,60
CORT. AMORIM	8,890	0,23	-2,74
CTT	4,385	-0,34	25,64
EDP	3,771	-0,19	-17,21
EDP R	14,070	0,07	-24,05
GALP	19,135	-0,78	43,44
GREENVOLT	8,300	0,00	1,47
J MARTINS	16,570	-1,54	-28,08
MOTA ENGIL	3,078	-10,78	-22,27
NAVIGATOR	3,656	-1,03	3,04
NOS	3,575	0,56	11,72
REN	2,375	0,64	2,15
SEMAPA	14,440	0,28	7,76
SONAE SGPS	0,948	0,11	4,81
IBERSOL	7,220	-2,43	8,08

MAIORES GANHOS/PERDAS

Título	Variação %
REN	0,64
NOS	0,56
BCP	0,54
SEMAPA	0,28
CORT. AMORIM	0,23
GALP	-0,78
NAVIGATOR	-1,03
J MARTINS	-1,54
IBERSOL	-2,43
MOTA ENGIL	-10,78



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.718,24	-0,41%	5,03%	6.993,53	5.823,43
CAC40	7.577,67	0,16%	0,46%	8.259,19	6.773,82
ESTX 50 PR	4.913,03	0,29%	8,66%	5.121,71	3.993,10
XTRA DAX	18.782,29	0,54%	12,12%	18.892,92	14.630,21
S&P 500	5.593,34	-0,58%	17,27%	5.669,67	4.103,78
IBEX 35	11.332,00	0,05%	12,17%	11.469,90	8.879,30
NIKKEI 225	38.371,76	0,22%	14,67%	42.426,77	30.487,67

