

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

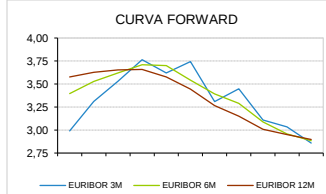
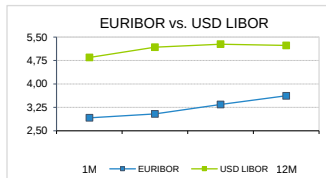
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,9150	-1	44	1M	4,8476	1	18	4,1675	1,0000
3M	3,0380	-1	29	3M	5,1766	2	21	4,2936	1,4050
6M	3,3410	3	5	6M	5,2723	6	1	4,4423	1,4850
12M	3,6220	5	-10	12M	5,2316	7	-45	4,5183	1,9350

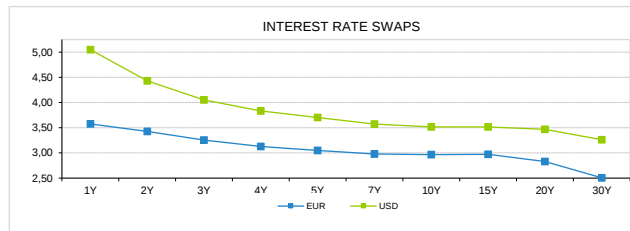
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5757	0	-15	3,2710	2,7230	2,7780
2Y	3,4260	-2	-35	3,0885	2,7229	2,7880
3Y	3,2552	-2	-36	2,9690	2,7400	2,8140
4Y	3,1275	-4	-34	2,9110	2,7550	2,8415
5Y	3,0490	-5	-33	2,8840	2,7740	2,8680
7Y	2,9795	-5	-29	2,8670	2,8250	2,9290
10Y	2,9647	-6	-27	2,9040	2,8890	2,9260
15Y	2,9720	-5	-24	2,9040	2,8090	2,7330
20Y	2,8290	-5	-22	2,7420	2,6150	2,5190
30Y	2,5061	-3	-20	2,4240	2,3100	2,2185

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

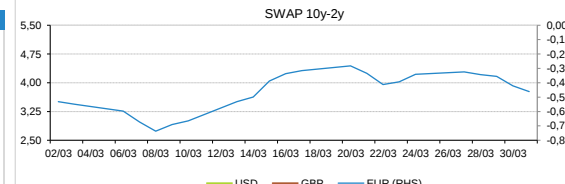
Zona Euro	3,50
EUA	5,00
Reino Unido	4,25
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,60
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0498	0	-49	3,7599	3,3203	3,0730
2Y	4,4310	-2	-74	3,5136	3,1265	3,1685
3Y	4,0514	-3	-68	3,3900	3,1110	3,2020
4Y	3,8333	-4	-63	3,3235	3,1395	3,2320
5Y	3,7030	-5	-57	3,2785	3,1635	3,2966
7Y	3,5733	-4	-50	3,2922	3,2120	3,3065
10Y	3,5153	-4	-42	3,3060	3,3130	3,3570
15Y	3,5158	-3	-35	3,3610	3,3224	3,3275
20Y	3,4693	-3	-31	3,3105	3,2650	3,2150
30Y	3,2627	-3	-26	3,1290	3,0349	2,9603

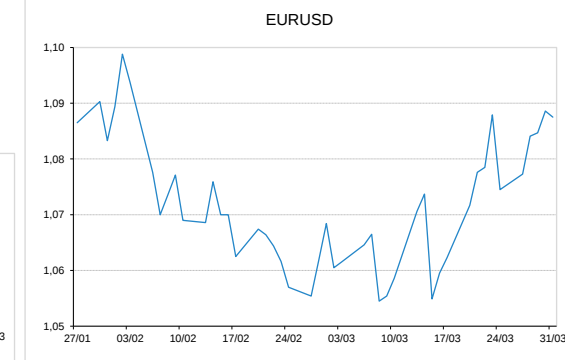
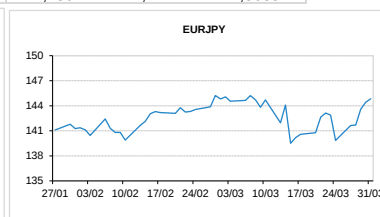
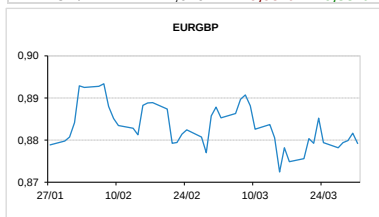


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	79,61	0,34	-3,84	OT 2Y	2,719	-0,08	-49,20
JETFUEL	805,34	14,60	-69,41	OT 5Y	2,751	-0,09	-54,30
DIESEL	780,38	6,62	-57,19	OT 10Y	3,130	-0,09	-44,70
COBRE	9.001,00	-1,50	40,00	BUND 10Y	2,000	-6,56	-46,30
ZINCO	2.949,50	-38,50	-58,25	SCHATZ 2Y	3,000	-4,51	-55,60
OURO	1.979,62	-0,75	152,70	T-NOTE 10Y	4,180	-1,95	-43,40
TRIGO	695,00	2,75	-10,50	T-NOTE 2Y	4,344	0,81	-77,20
LICENÇA C02	91,91	0,95	-7,89	GILT 10Y	3,567	-2,58	-43,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0875	-0,10%	2,41%	1,0932	1,0978	1,1053
EUR/GBP	0,8792	0,28%	-0,25%	0,8822	0,8850	0,8907
EUR/JPY	144,83	-0,28%	0,28%	144,82	144,81	144,78
EUR/CHF	0,9927	0,34%	0,39%	0,9880	0,9837	0,9769
EUR/BRL	5,513	0,78%	0,48%	5,6356	5,7538	5,9664
EUR/PLN	4,6791	-0,09%	0,55%	4,7301	4,7772	4,8685



FIXINGS CONTRA USD e EUR

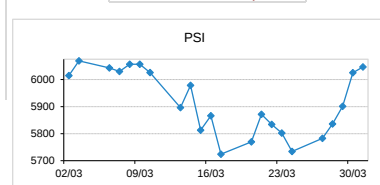
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0875	0,8792	144,83	0,9927	11,2452	7,4492	1,4708	1,62173	5,5130	11,3538
USD	0,9205	-	0,8092	133,095	0,9137	10,3678	6,8570	1,3535	1,4942	5,0706	10,4710

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,746	-1,37	-5,17
BCP	0,204	-1,16	39,34
CORT. AMORIM	10,000	-0,40	14,68
CTT	3,615	0,42	17,37
EDP	5,016	1,85	7,73
EDP R	21,090	0,76	2,48
GALP	10,460	-0,24	-17,05
GREENVOLT	6,630	2,31	-15,00
J MARTINS	21,620	1,69	7,14
MOTA ENGIL	1,588	0,00	35,73
NAVIGATOR	3,296	-0,42	-4,57
NOS	4,216	-0,14	11,42
REN	2,700	0,56	7,14
SEMAPA	13,680	-1,16	10,68
SONAE SGPS	1,005	-0,10	7,49
IBERSOL	6,620	0,30	19,93

MAIORES GANHOS/PERDAS

Título	Variação %
GREENVOLT	2,31
EDP	1,85
J MARTINS	1,69
EDP R	0,76
REN	0,56
CORT. AMORI	-0,40
NAVIGATOR	-0,42
SEMAPA	-1,16
BCP	-1,16
ALTRI	-1,37



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.046,61	0,36%	5,60%	6.370,78	5.128,86
CAC40	7.322,39	0,81%	13,11%	7.401,15	5.628,42
ESTX 50 PR	4.315,05	0,69%	13,74%	4.325,34	3.249,57
XTRA DAX	15.628,84	0,69%	12,25%	15.706,37	11.862,84
S&P 500	4.082,94	0,79%	6,33%	4.603,07	3.491,58
IBEX 35	9.239,10	0,35%	12,27%	9.528,30	7.189,60
NIKKEI 225	28.041,48	0,93%	7,46%	29.222,77	25.520,23

