

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

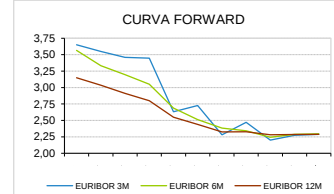
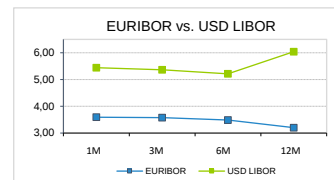
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,5920	0	-4	1M	5,4395	4	0	4,9563	1,1350
3M	3,5770	1	-12	3M	5,3658	5	-20	4,9175	1,0900
6M	3,4880	3	-19	6M	5,2130	13	-44	4,7835	0,9700
12M	3,2020	1	-40	12M	6,0414	8	31	4,5203	0,9775

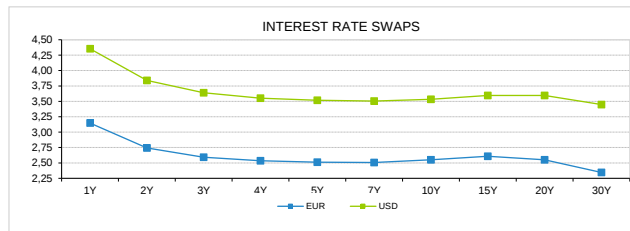
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,1474	1	-38	2,3283	2,3470	2,4693
2Y	2,7424	-1	-45	2,3080	2,3800	2,4990
3Y	2,5935	-1	-42	2,3190	2,4110	2,5338
4Y	2,5341	-1	-37	2,3430	2,4403	2,5645
5Y	2,5110	-1	-33	2,3679	2,4685	2,5937
7Y	2,5080	-1	-28	2,4200	2,5290	2,6410
10Y	2,5500	-1	-24	2,5010	2,5960	2,6661
15Y	2,6080	0	-21	2,5617	2,5821	2,5694
20Y	2,5520	0	-19	2,4934	2,4700	2,4266
30Y	2,3450	0	-18	2,2880	2,2460	2,1934

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

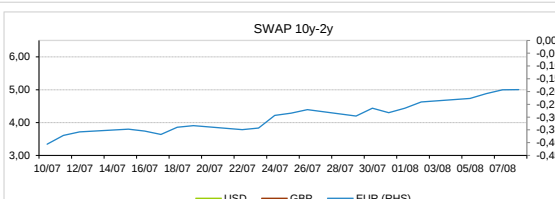
Zona Euro	4,25
EUA	5,50
Reino Unido	5,00
Japão	0,25
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	10,50
Austrália	4,35
Índia	4,50



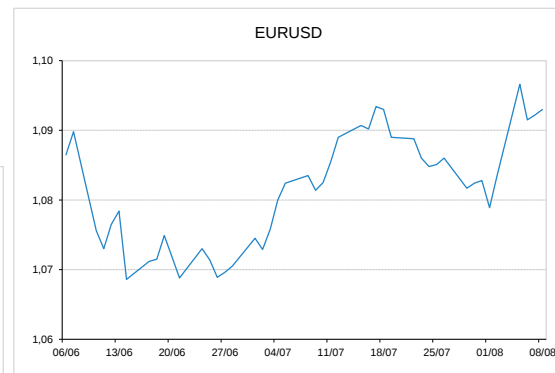
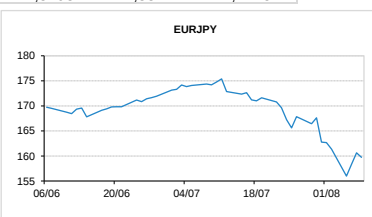
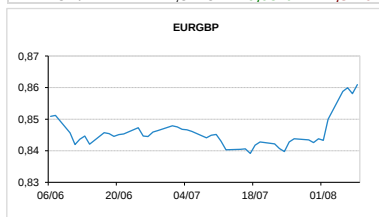
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,3537	6	-61	3,2870	3,3330	3,4450
2Y	3,8390	6	-63	3,2350	3,3550	3,4665
3Y	3,6395	6	-57	3,2670	3,3835	3,5010
4Y	3,5508	5	-50	3,2930	3,4080	3,5280
5Y	3,5180	5	-45	3,3210	3,4390	3,5510
7Y	3,5053	4	-38	3,3760	3,4900	3,5980
10Y	3,5335	4	-33	3,4510	3,5570	3,6430
15Y	3,5952	3	-28	3,5280	3,5865	3,6280
20Y	3,5950	3	-26	3,5220	3,5330	3,5270
30Y	3,4481	3	-23	3,3730	3,3430	3,2970



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,93	0,60	-6,06	OT 2Y	2,547	-0,01	-39,90
JETFUEL	773,75	22,00	-87,75	OT 5Y	2,447	-0,02	-34,80
DIESEL	734,25	21,75	-82,50	OT 10Y	2,910	-0,01	-27,50
COBRE	8.750,50	-159,00	-1.174,50	BUND 10Y	2,162	-0,66	-31,60
ZINCO	2.535,93	-15,48	-440,82	SCHATZ 2Y	2,718	-0,99	-41,30
OURO	2.418,59	35,67	59,46	T-NOTE 10Y	4,413	1,99	-27,20
TRIGO	538,25	0,00	-32,25	T-NOTE 2Y	4,299	4,44	-49,50
LICENÇA C02	70,81	0,24	1,82	GILT 10Y	4,076	1,35	-21,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,093	0,07%	0,88%	1,0976	1,1017	1,1092
EUR/GBP	0,86093	-0,33%	-1,95%	0,8639	0,8674	0,8745
EUR/JPY	159,74	0,55%	9,16%	159,73	159,71	159,69
EUR/CHF	0,9446	-0,37%	2,85%	0,9384	0,9327	0,9235
EUR/BRL	6,11	0,70%	-3,08%	6,2000	6,2933	6,5241
EUR/PLN	4,3245	0,05%	-1,32%	4,3498	4,3817	4,4425


FIXINGS CONTRA USD e EUR

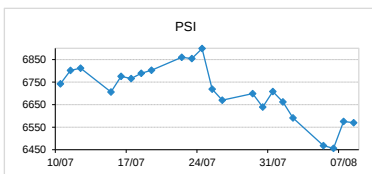
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0930	0,8609	159,74	0,9446	11,4945	7,4622	1,4999	1,65893	6,1100	11,8483
USD	0,9168	-	0,7864	147,235	0,8649	10,5341	6,8419	1,3748	1,5218	5,6106	10,8481

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,750	-1,08	3,26
BCP	0,373	0,00	35,86
CORT. AMORIM	8,960	-0,33	-1,97
CTT	4,175	-1,53	19,63
EDP	3,745	0,46	-17,78
EDP R	14,380	0,14	-22,38
GALP	19,065	0,34	42,92
GREENVOLT	8,305	0,06	1,53
J MARTINS	16,070	-1,05	-30,25
MOTA ENGIL	3,370	0,54	-14,90
NAVIGATOR	3,600	-0,17	1,47
NOS	3,445	-0,14	7,66
REN	2,360	-0,21	-1,51
SEMAPA	14,320	-0,56	6,87
SONAE SGPS	0,908	0,00	0,39
IBERSOL	7,000	0,00	4,79

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	0,54
EDP	0,46
GALP	0,34
EDP R	0,14
GREENVOLT	0,06
CORT. AMORI	-0,33
SEMAPA	-0,56
J MARTINS	-1,05
ALTRI	-1,08
CTT	-1,53



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.569,77	-0,08%	2,71%	6.993,53	5.823,43
CAC40	7.247,45	-0,26%	-3,92%	8.259,19	6.773,82
ESTX 50 PR	4.668,74	0,01%	3,26%	5.121,71	3.993,10
XTRA DAX	17.680,40	0,37%	5,54%	18.892,92	14.630,21
S&P 500	5.294,72	1,84%	11,02%	5.669,67	4.103,78
IBEX 35	10.558,00	-0,39%	4,51%	11.469,90	8.879,30
NIKKEI 225	34.831,15	-0,74%	4,08%	42.426,77	30.487,67

