

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

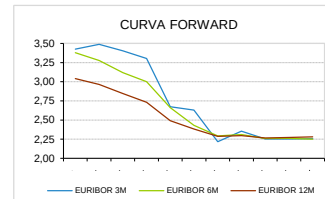
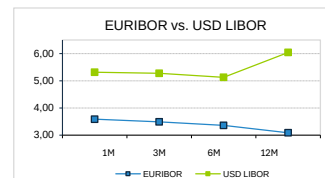
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

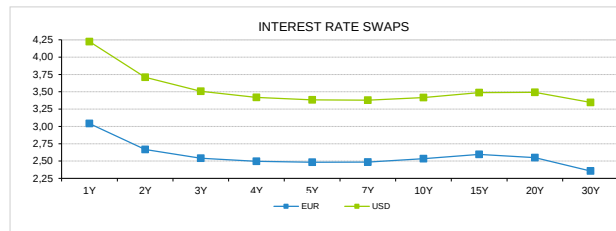
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,5890	-1	-2	1M	5,3150	-5	-14	4,9385	1,1772
3M	3,4900	-2	-14	3M	5,2773	-4	-24	4,8827	1,0175
6M	3,3600	-2	-23	6M	5,1265	-4	-39	4,7395	0,8950
12M	3,0880	-2	-32	12M	6,0414	8	31	4,4645	0,9050

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,0408	1	-27	2,2885	2,3572	2,4695
2Y	2,6680	2	-22	2,2860	2,3870	2,4978
3Y	2,5416	2	-18	2,3073	2,4130	2,5300
4Y	2,4973	2	-15	2,3350	2,4410	2,5610
5Y	2,4820	2	-13	2,3605	2,4701	2,5903
7Y	2,4860	2	-10	2,4145	2,5280	2,6390
10Y	2,5330	1	-9	2,4958	2,5970	2,6659
15Y	2,5968	2	-9	2,5600	2,5878	2,5775
20Y	2,5495	2	-6	2,4988	2,4820	2,4413
30Y	2,3562	2	-7	2,3060	2,2710	2,2220

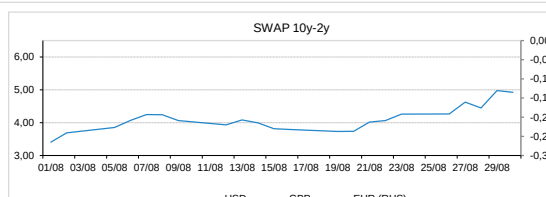
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,25
EUA	5,50
Reino Unido	5,00
Japão	0,25
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	10,50
Austrália	4,35
Índia	4,50



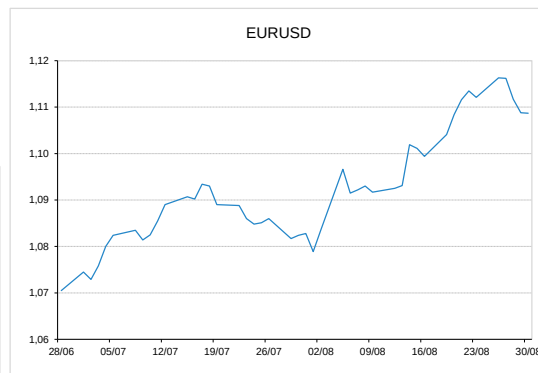
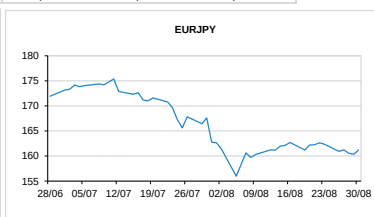
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,2242	0	-50	3,1720	3,1450	3,3340
2Y	3,7087	1	-49	3,1300	3,1860	3,3640
3Y	3,5071	1	-44	3,1350	3,2340	3,3970
4Y	3,4191	1	-40	3,1570	3,2720	3,4280
5Y	3,3837	1	-36	3,1900	3,3080	3,4540
7Y	3,3785	1	-32	3,2530	3,3710	3,5050
10Y	3,4160	1	-29	3,3380	3,4475	3,5520
15Y	3,4865	1	-26	3,4240	3,4850	3,5400
20Y	3,4910	1	-25	3,4230	3,4360	3,4420
30Y	3,3465	1	-24	3,2730	3,2440	3,2070



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,85	-1,09	0,78	OT 2Y	2,483	0,04	-19,90
JETFUEL	751,25	14,25	-32,75	OT 5Y	2,461	0,03	-3,50
DIESEL	709,50	12,50	-33,25	OT 10Y	2,906	0,03	-1,90
COBRE	9.272,00	-16,50	218,00	BUND 10Y	2,204	1,31	-0,10
ZINCO	2.840,20	-4,29	222,46	SCHATZ 2Y	2,761	2,73	-7,20
OURO	2.502,23	-19,17	91,45	T-NOTE 10Y	4,285	0,54	-18,10
TRIGO	550,50	1,75	1,50	T-NOTE 2Y	3,994	2,00	-35,40
LICENÇA C02	70,35	-0,71	1,71	GILT 10Y	4,166	-1,99	-2,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1087	-0,01%	2,43%	1,1132	1,1171	1,1244
EUR/GBP	0,8412	0,07%	0,17%	0,8442	0,8475	0,8546
EUR/JPY	161,19	-0,51%	3,98%	161,18	161,16	161,15
EUR/CHF	0,9398	-0,13%	1,58%	0,9336	0,9280	0,9186
EUR/BRL	6,2366	-0,01%	-2,63%	6,3257	6,4265	6,6764
EUR/PLN	4,2814	0,06%	0,25%	4,3066	4,3374	4,4003


FIXINGS CONTRA USD e EUR

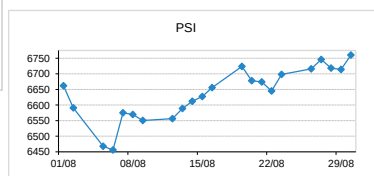
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1087	0,8412	161,19	0,9398	11,3639	7,4591	1,4925	1,63527	6,2366	11,7409
USD	0,9032	-	0,7608	145,575	0,8482	10,2412	6,7368	1,3476	1,4736	5,6537	10,5920

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,916	0,53	6,87
BCP	0,416	1,14	51,57
CORT. AMORIM	8,980	1,70	-1,75
CTT	4,465	1,36	27,94
EDP	3,796	1,09	-16,66
EDP R	14,470	2,62	-21,89
GALP	18,760	-1,19	40,63
GREENVOLT	8,300	-0,06	1,47
J MARTINS	16,740	0,78	-27,34
MOTA ENGIL	3,068	-0,20	-22,53
NAVIGATOR	3,690	0,49	4,00
NOS	3,600	0,00	12,50
REN	2,365	0,42	1,72
SEMAPA	14,440	0,56	7,76
SONAE SGPS	0,948	0,21	4,81
IBERSOL	7,200	-0,83	7,78

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	2,62
CORT. AMORIM	1,70
CTT	1,36
BCP	1,14
EDP	1,09
GREENVOLT	-0,06
MOTA ENGIL	-0,20
IBERSOL	-0,83
GALP	-1,19



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.760,15	0,69%	5,69%	6.993,53	5.823,43
CAC40	7.630,95	-0,13%	1,16%	8.259,19	6.773,82
ESTX 50 PR	4.957,98	-0,17%	9,65%	5.121,71	3.993,10
XTRA DAX	18.906,92	-0,03%	12,87%	18.970,71	14.630,21
S&P 500	5.596,90	0,07%	17,32%	5.669,67	4.103,78
IBEX 35	11.401,90	0,38%	12,87%	11.469,90	8.879,30
NIKKEI 225	38.647,75	0,74%	15,49%	42.426,77	30.487,67

