

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

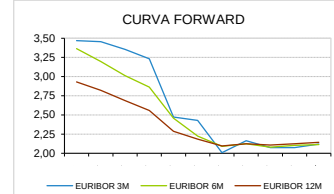
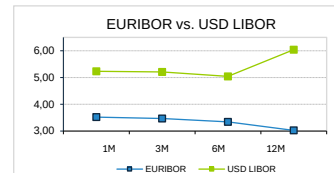
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,5210	-2	-4	1M	5,2325	-4	-21	4,9191	1,0300
3M	3,4680	0	-6	3M	5,2077	-5	-19	4,8488	1,0149
6M	3,3460	-2	-5	6M	5,0437	-7	-17	4,6934	0,9000
12M	3,0250	-3	-11	12M	6,0414	8	31	4,3912	0,9000

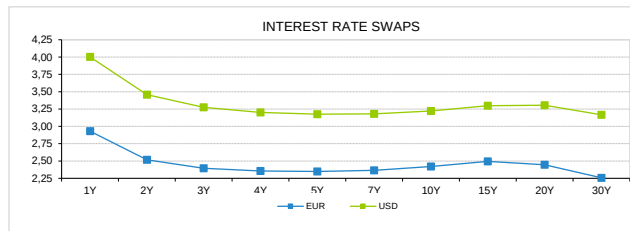
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,9307	-5	-17	2,0955	2,2388	2,3730
2Y	2,5175	-6	-20	2,1178	2,2820	2,4043
3Y	2,3944	-6	-18	2,1570	2,3070	2,4410
4Y	2,3560	-5	-16	2,1950	2,3380	2,4710
5Y	2,3482	-4	-14	2,2301	2,3745	2,5025
7Y	2,3640	-4	-11	2,2960	2,4340	2,5520
10Y	2,4212	-3	-9	2,3856	2,5040	2,5779
15Y	2,4945	-2	-7	2,4566	2,4958	2,4878
20Y	2,4469	-2	-6	2,3971	2,3903	2,3520
30Y	2,2575	-2	-3	2,2100	2,1810	2,1310

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

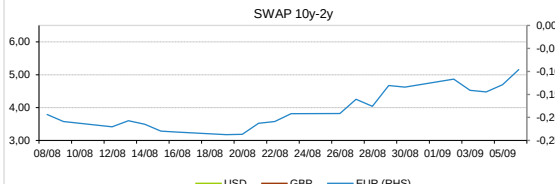
Zona Euro	4,25
EUA	5,50
Reino Unido	5,00
Japão	0,25
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	10,50
Austrália	4,35
Índia	4,50



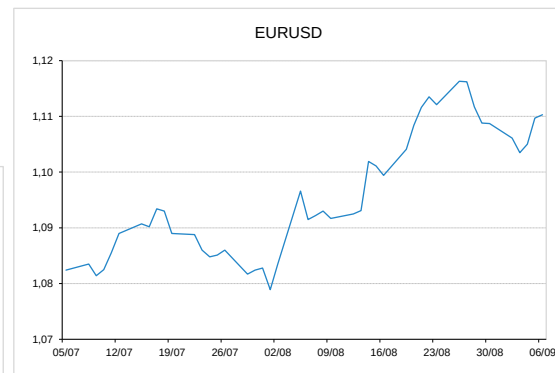
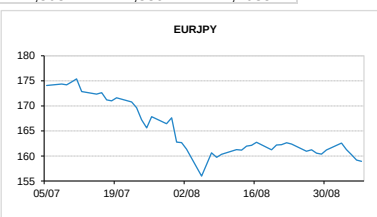
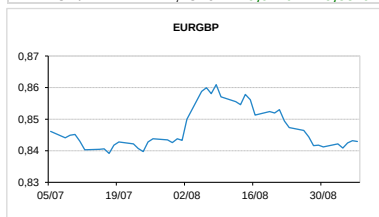
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0026	-7	-33	2,8940	2,9730	3,1490
2Y	3,4575	-9	-33	2,8910	3,0255	3,1840
3Y	3,2747	-8	-30	2,9170	3,0650	3,2170
4Y	3,2017	-7	-28	2,9560	3,1020	3,2520
5Y	3,1758	-6	-27	2,9920	3,1370	3,2770
7Y	3,1793	-5	-25	3,0610	3,1990	3,3300
10Y	3,2218	-5	-23	3,1520	3,2755	3,3750
15Y	3,2986	-4	-22	3,2405	3,3110	3,3630
20Y	3,3057	-4	-21	3,2420	3,2640	3,2690
30Y	3,1670	-4	-20	3,0990	3,0765	3,0380



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	71,41	-1,28	-4,62	OT 2Y	2,401	0,00	-15,40
JETFUEL	714,25	1,75	-39,25	OT 5Y	2,334	-0,02	-12,80
DIESEL	674,25	0,25	-39,25	OT 10Y	2,804	-0,01	-11,70
COBRE	9.100,50	132,00	203,50	BUND 10Y	2,135	-3,93	-8,00
ZINCO	2.694,93	-58,92	87,13	SCHATZ 2Y	2,409	-6,65	-12,10
OURO	2.507,61	-9,15	116,79	T-NOTE 10Y	4,139	-4,07	-19,80
TRIGO	572,75	-2,00	6,25	T-NOTE 2Y	3,766	-7,98	-24,60
LICENÇA C02	66,55	0,35	-3,41	GILT 10Y	4,017	-3,68	-12,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1103	0,05%	1,72%	1,1147	1,1184	1,1250
EUR/GBP	0,84293	0,03%	2,02%	0,8459	0,8492	0,8565
EUR/JPY	158,93	0,17%	-0,40%	158,92	158,90	158,89
EUR/CHF	0,9341	0,38%	-0,36%	0,9281	0,9226	0,9142
EUR/BRL	6,1912	0,02%	-0,03%	6,2816	6,3793	6,6326
EUR/PLN	4,2826	0,02%	0,69%	4,3081	4,3394	4,4035


FIXINGS CONTRA USD e EUR

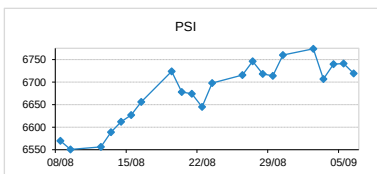
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1103	0,8429	158,93	0,9341	11,4038	7,4619	1,5044	1,66148	6,1912	11,8805
USD	0,9009	-	0,7601	142,415	0,8425	10,2668	6,7222	1,3542	1,4932	5,5875	10,6717

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,782	-0,25	3,96
BCP	0,405	-1,58	47,49
CORT. AMORIM	8,940	-0,22	-2,19
CTT	4,460	0,56	27,79
EDP	4,029	1,05	-11,55
EDP R	15,380	0,72	-16,98
GALP	17,465	-1,44	30,92
GREENVOLT	8,335	0,30	1,89
J MARTINS	16,190	-0,18	-29,73
MOTA ENGIL	2,504	-4,57	-36,77
NAVIGATOR	3,616	0,17	1,92
NOS	3,570	-0,70	11,56
REN	2,415	0,21	3,87
SEMAPA	14,220	-1,25	6,12
SONAE SGPS	0,962	0,10	6,36
IBERSOL	7,200	0,00	7,78

MAIORES GANHOS/PERDAS

Título	Variação %
EDP	1,05
EDP R	0,72
CTT	0,56
GREENVOLT	0,30
REN	0,21
NOS	-0,70
SEMAPA	-1,25
GALP	-1,44
BCP	-1,58
MOTA ENGIL	-4,57



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.719,18	-0,33%	5,04%	6.993,53	5.823,43
CAC40	7.352,30	-1,07%	-2,53%	8.259,19	6.773,82
ESTX 50 PR	4.738,06	-1,60%	4,79%	5.121,71	3.993,10
XTRA DAX	18.301,90	-1,48%	9,25%	18.990,78	14.630,21
S&P 500	5.425,66	-1,41%	13,75%	5.669,67	4.103,78
IBEX 35	11.173,00	-0,89%	10,60%	11.469,90	8.879,30
NIKKEI 225	36.391,47	-0,72%	8,75%	42.426,77	30.487,67

