

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

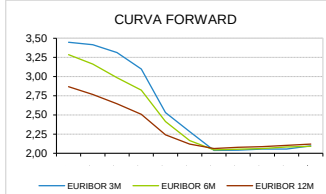
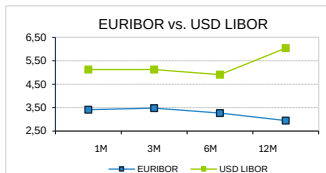
RENDA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,4140	0	-18	1M	5,1288	-7	-32	4,8976	0,9050
3M	3,4800	-1	-8	3M	5,1250	-8	-27	4,7928	0,9325
6M	3,2680	-2	-10	6M	4,9098	-10	-36	4,5886	0,8400
12M	2,9480	-3	-19	12M	6,0414	8	31	4,1798	0,8321

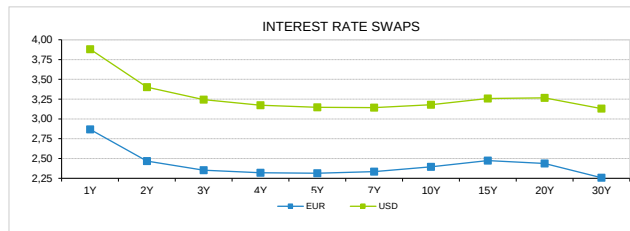
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,8688	1	-24	2,0610	2,2153	2,3587
2Y	2,4685	4	-27	2,0870	2,2515	2,3920
3Y	2,3535	4	-23	2,1300	2,2860	2,4270
4Y	2,3202	4	-20	2,1687	2,3212	2,4590
5Y	2,3145	3	-17	2,2045	2,3528	2,4858
7Y	2,3355	3	-13	2,2740	2,4160	2,5380
10Y	2,3960	2	-10	2,3650	2,4873	2,5690
15Y	2,4746	2	-7	2,4440	2,4890	2,4890
20Y	2,4379	2	-5	2,3928	2,3927	2,3605
30Y	2,2578	1	-3	2,2120	2,1900	2,1475

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

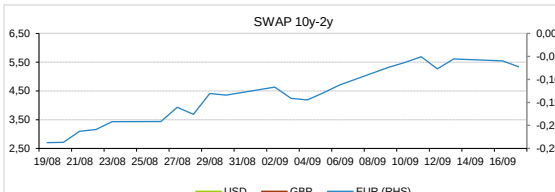
Zona Euro	3,65
EUA	5,50
Reino Unido	5,00
Japão	0,25
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	10,50
Austrália	4,35
Índia	4,50



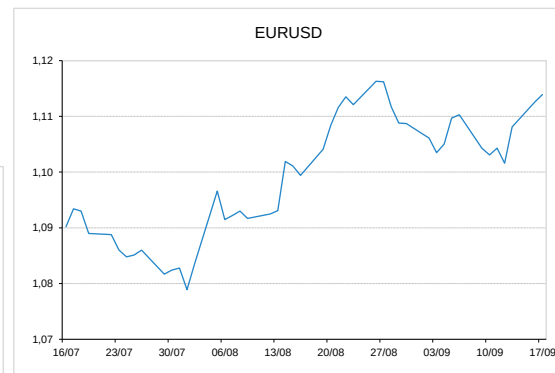
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8815	4	-51	2,9070	2,9480	3,1130
2Y	3,4016	5	-46	2,9140	2,9860	3,1395
3Y	3,2433	5	-39	2,9250	3,0270	3,1670
4Y	3,1739	5	-35	2,9490	3,0610	3,1920
5Y	3,1462	4	-32	2,9800	3,0910	3,2220
7Y	3,1433	3	-28	3,0370	3,1490	3,2760
10Y	3,1802	2	-25	3,1180	3,2275	3,3280
15Y	3,2571	2	-22	3,2070	3,2690	3,3220
20Y	3,2667	1	-20	3,2095	3,2240	3,2295
30Y	3,1305	1	-18	3,0680	3,0410	3,0045



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	73,60	0,85	-5,27	OT 2Y	2,327	0,04	-22,50
JETFUEL	679,25	-6,00	-77,25	OT 5Y	2,269	0,03	-19,00
DIESEL	646,75	-8,00	-74,50	OT 10Y	2,723	0,02	-15,50
COBRE	9.372,50	82,00	274,50	BUND 10Y	2,107	2,51	-9,50
ZINCO	2.927,93	43,70	177,94	SCHATZ 2Y	2,417	4,92	-15,30
OURO	2.566,18	-16,28	58,17	T-NOTE 10Y	4,118	2,99	-18,50
TRIGO	573,50	-5,00	21,00	T-NOTE 2Y	3,738	6,76	-35,00
LICENÇA C02	64,19	0,98	-8,33	GILT 10Y	3,873	2,17	-21,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1139	0,12%	0,89%	1,1180	1,1214	1,1277
EUR/GBP	0,84278	0,00%	1,15%	0,8457	0,8488	0,8554
EUR/JPY	156,71	-0,67%	2,88%	156,70	156,69	156,67
EUR/CHF	0,9415	-0,12%	1,58%	0,9353	0,9298	0,9213
EUR/BRL	6,1174	0,28%	-1,92%	6,2064	6,3063	6,5680
EUR/PLN	4,2714	0,10%	-0,13%	4,2964	4,3287	4,3900


FIXINGS CONTRA USD e EUR

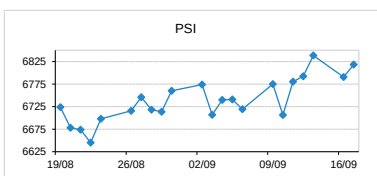
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1139	0,8428	156,71	0,9415	11,3291	7,4618	1,5117	1,64579	6,1174	11,7824
USD	0,8989	-	0,7583	141,72	0,8466	10,1818	6,7073	1,3589	1,4784	5,5059	10,5859

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,918	0,61	6,91
BCP	0,416	1,94	51,49
CORT. AMORIM	9,000	0,56	-1,53
CTT	4,510	0,89	29,23
EDP	4,083	-0,49	-10,36
EDP R	15,810	0,32	-14,66
GALP	16,950	-0,47	27,06
GREENVOLT	8,320	0,12	1,71
J MARTINS	16,860	0,60	-26,82
MOTA ENGIL	2,528	0,96	-36,16
NAVIGATOR	3,680	-0,05	3,72
NOS	3,645	0,14	13,91
REN	2,450	-0,20	5,38
SEMAPA	14,760	2,07	10,15
SONAE SGPS	0,969	0,31	7,13
IBERSOL	7,240	0,00	8,38

MAIORES GANHOS/PERDAS

Título	Variação %
SEMAPA	2,07
BCP	1,94
MOTA ENGIL	0,96
CTT	0,89
ALTRI	0,61
NAVIGATOR	-0,05
REN	-0,20
GALP	-0,47
EDP	-0,49



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.818,27	0,41%	6,59%	6.993,53	5.823,43
CAC40	7.487,42	0,51%	-0,74%	8.259,19	6.773,82
ESTX 50 PR	4.860,78	0,69%	7,51%	5.121,71	3.993,10
XTRA DAX	18.726,08	0,50%	11,79%	18.990,78	14.630,21
S&P 500	5.656,82	0,43%	18,60%	5.670,81	4.103,78
IBEX 35	11.703,40	1,06%	15,85%	11.753,90	8.879,30
NIKKEI 225	36.203,22	-1,03%	8,19%	42.426,77	30.487,67

