

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

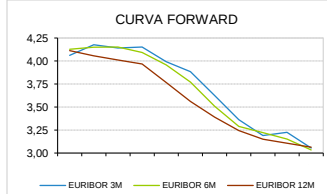
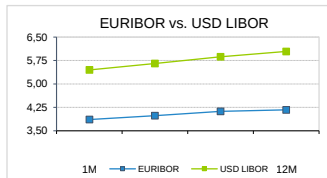
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8600	-1	19	1M	5,4490	0	0	5,2214	1,6876
3M	3,9850	2	14	3M	5,6555	0	-1	5,2852	1,6875
6M	4,1210	0	12	6M	5,8682	1	-3	5,3466	1,7500
12M	4,1710	1	6	12M	6,0414	8	31	5,3723	1,9326

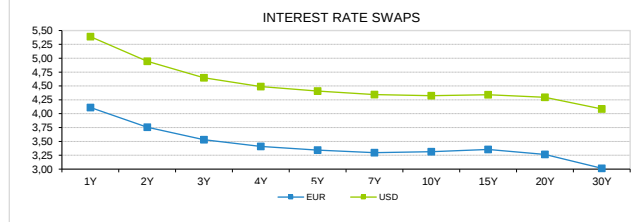
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1123	-1	4	3,3885	3,0120	3,1350
2Y	3,7562	-2	-1	3,2258	3,0373	3,1720
3Y	3,5315	-2	-1	3,1530	3,0710	3,2110
4Y	3,4080	-2	2	3,1330	3,1040	3,2450
5Y	3,3424	-3	4	3,1340	3,1385	3,2815
7Y	3,2981	-3	8	3,1640	3,2100	3,3420
10Y	3,3153	-4	12	3,2360	3,2860	3,3630
15Y	3,3560	-4	16	3,2810	3,2534	3,2280
20Y	3,2652	-6	19	3,1790	3,1120	3,0555
30Y	3,0152	-3	18	2,9360	2,8670	2,8070

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

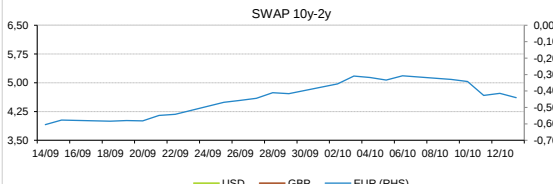
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	12,75
Austrália	4,10
Índia	4,50



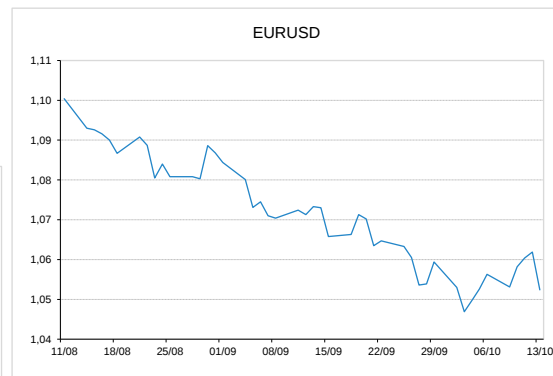
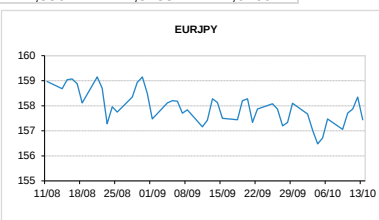
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,3905	-1	-2	4,4740	3,9550	4,1450
2Y	4,9445	-2	7	4,2500	4,0070	4,1590
3Y	4,6478	-2	14	4,1550	4,0510	4,1810
4Y	4,4880	-3	19	4,1330	4,0805	4,2030
5Y	4,4086	-4	24	4,1350	4,1070	4,2200
7Y	4,3443	-5	31	4,1520	4,1530	4,2610
10Y	4,3239	-6	36	4,1940	4,2120	4,2910
15Y	4,3409	-7	40	4,2380	4,2240	4,2380
20Y	4,2971	-7	40	4,1950	4,1400	4,1030
30Y	4,0850	-7	41	3,9860	3,9050	3,8390



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	89,60	3,60	-1,60	OT 2Y	3,200	0,00	4,70
JETFUEL	972,75	21,25	-73,75	OT 5Y	3,191	-0,02	7,20
DIESEL	907,50	10,00	-99,75	OT 10Y	3,505	-0,02	9,80
COBRE	7 964,00	-33,00	-400,00	BUND 10Y	2,591	-5,29	7,10
ZINCO	2 426,50	-25,75	-41,25	SCHATZ 2Y	3,320	-3,03	-2,00
OURO	1 921,71	52,81	13,59	T-NOTE 10Y	5,009	-5,96	27,80
TRIGO	579,75	8,25	-17,50	T-NOTE 2Y	5,287	-1,86	14,40
LICENÇA C02	85,81	0,58	2,80	GILT 10Y	4,673	-4,97	10,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0524	-0,89%	-1,95%	1,0571	1,0616	1,0707
EUR/GBP	0,86415	-0,18%	-0,38%	0,8674	0,8706	0,8779
EUR/JPY	157,44	0,58%	0,53%	157,42	157,41	157,38
EUR/CHF	0,9475	0,93%	1,20%	0,9418	0,9363	0,9264
EUR/BRL	5,335	0,55%	-1,12%	5,4200	5,4961	5,6532
EUR/PLN	4,5254	0,30%	2,20%	4,5562	4,5785	4,6260


FIXINGS CONTRA USD e EUR

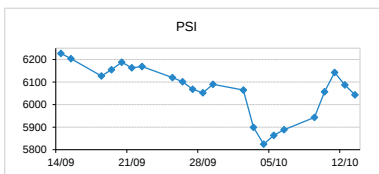
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0524	0,8642	157,44	0,9475	11,5893	7,4589	1,4339	1,66957	5,3350	11,5115
USD	0,9522	-	0,8238	149,67	0,9048	11,0317	7,1015	1,3661	1,5888	5,0656	10,9749

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,508	-1,18	7,16
BCP	0,273	-2,04	86,54
CORT. AMORIM	9,390	-1,16	7,68
CTT	3,385	0,15	9,90
EDP	3,716	-0,91	-20,19
EDP R	14,380	-1,88	-30,13
GALP	14,670	1,77	16,34
GREENVOLT	5,435	-2,51	-30,32
J MARTINS	19,530	-0,71	-3,22
MOTA ENGIL	2,930	-3,62	150,43
NAVIGATOR	3,746	-0,64	8,45
NOS	3,442	-0,64	-5,57
REN	2,430	-0,41	-3,57
SEMAPA	13,580	0,59	9,87
SONAE SGPS	0,922	-1,71	-1,39
IBERSOL	6,800	0,29	23,19

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	1,77
SEMAPA	0,59
IBERSOL	0,29
CTT	0,15
SONAE SGPS	-1,71
EDP R	-1,88
BCP	-2,04
GREENVOLT	-2,51
MOTA ENGIL	-3,62



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 043,16	-0,73%	5,54%	6 273,94	5 128,86
CAC40	7 003,53	-1,42%	8,18%	7 581,26	5 704,87
ESTX 50 PR	4 136,12	-1,48%	9,03%	4 491,51	3 256,32
XTRA DAX	15 186,66	-1,55%	9,07%	16 528,97	12 000,43
S&P 500	4 335,55	-0,33%	12,91%	4 607,07	3 491,58
IBEX 35	9 230,60	-1,13%	12,17%	9 741,90	7 189,60
NIKKEI 225	32 315,99	-0,55%	23,84%	33 772,89	25 661,89

