

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

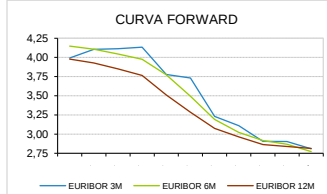
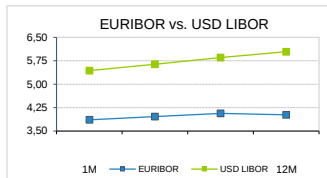
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8600	-2	0	1M	5,4362	-1	-1	5,1988	1,7291
3M	3,9630	1	-2	3M	5,6418	-1	-3	5,2525	1,7250
6M	4,0660	0	-5	6M	5,8542	-2	-6	5,3053	1,7400
12M	4,0220	2	-17	12M	6,0414	8	31	5,2815	1,8500

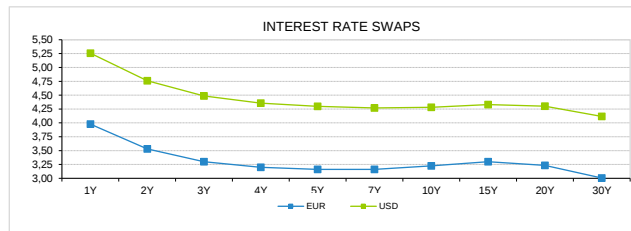
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9780	1	-13	3,0715	2,8775	3,1130
2Y	3,5310	3	-22	2,9475	2,9398	3,1635
3Y	3,2990	5	-25	2,9240	2,9840	3,2090
4Y	3,1985	6	-25	2,9430	3,0470	3,2520
5Y	3,1610	6	-24	2,9750	3,0950	3,2960
7Y	3,1610	6	-23	3,0505	3,1710	3,3430
10Y	3,2240	7	-22	3,1620	3,2800	3,3880
15Y	3,3010	7	-19	3,2395	3,2650	3,2662
20Y	3,2330	6	-19	3,1595	3,1342	3,1000
30Y	3,0057	5	-17	2,9250	2,8970	2,8520

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

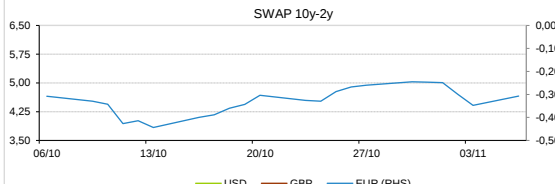
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,10
Índia	4,50



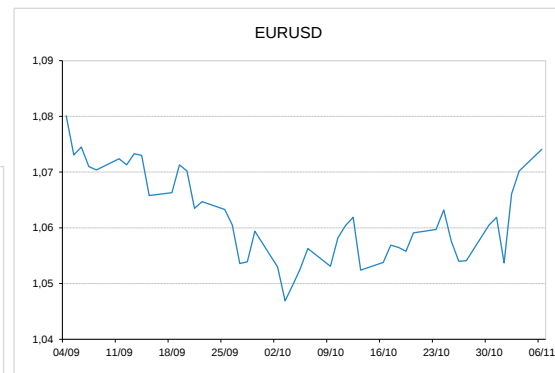
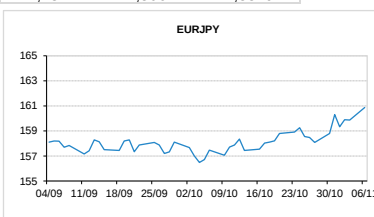
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,2580	2	-17	4,2370	3,9420	4,1570
2Y	4,7605	5	-22	4,0680	4,0000	4,1810
3Y	4,4862	6	-22	4,0270	4,0500	4,2110
4Y	4,3556	6	-22	4,0350	4,0870	4,2380
5Y	4,2987	6	-22	4,0570	4,1210	4,2620
7Y	4,2685	6	-22	4,1040	4,1790	4,3100
10Y	4,2825	6	-21	4,1740	4,2510	4,3480
15Y	4,3290	6	-20	4,2420	4,2710	4,3050
20Y	4,3029	5	-19	4,2190	4,2000	4,1750
30Y	4,1167	5	-17	4,0240	3,9690	3,9100



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	86,01	1,12	2,88	OT 2Y	3,058	0,07	-15,30
JETFUEL	959,00	-20,75	-50,75	OT 5Y	3,043	0,10	-22,60
DIESEL	905,50	-23,50	-62,25	OT 10Y	3,447	0,13	-20,10
COBRE	8 168,50	32,50	169,00	BUND 10Y	2,595	8,66	-15,60
ZINCO	2 518,00	49,00	27,75	SCHATZ 2Y	3,305	4,29	-2,00
OURO	1 982,59	-10,06	149,58	T-NOTE 10Y	4,994	6,29	-6,50
TRIGO	574,50	2,00	6,25	T-NOTE 2Y	5,184	6,59	-7,40
LICENÇA C02	76,02	-1,62	-4,44	GILT 10Y	4,689	10,01	-22,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0741	0,36%	1,69%	1,0786	1,0830	1,0922
EUR/GBP	0,8664	0,40%	-0,15%	0,8695	0,8726	0,8799
EUR/JPY	160,87	-0,62%	-2,11%	160,85	160,84	160,81
EUR/CHF	0,9641	0,05%	-0,08%	0,9583	0,9529	0,9430
EUR/BRL	5,2619	-0,03%	3,56%	5,3425	5,4140	5,5794
EUR/PLN	4,4555	-0,09%	2,74%	4,4844	4,5064	4,5529


FIXINGS CONTRA USD e EUR

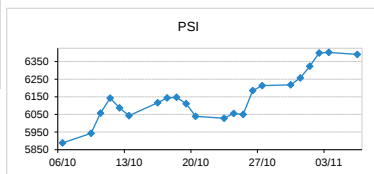
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0741	0,8664	160,87	0,9641	11,6973	7,4585	1,4691	1,65383	5,2619	11,8468
USD	0,9308	-	0,8072	149,74	0,8974	10,8898	6,9427	1,3677	1,5380	4,8936	11,0276

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,624	0,61	9,92
BCP	0,289	-1,64	97,20
CORT. AMORIM	9,110	-0,11	4,47
CTT	3,560	-1,25	15,58
EDP	4,238	0,50	-8,98
EDP R	16,315	-1,69	-20,72
GALP	14,115	0,39	11,93
GREENVOLT	6,630	1,92	-15,00
J MARTINS	22,740	1,34	12,69
MOTA ENGIL	3,145	-1,72	168,80
NAVIGATOR	3,776	0,48	9,32
NOS	3,510	-0,74	-3,71
REN	2,480	-0,20	-1,59
SEMAPA	13,680	-0,29	10,68
SONAE SGPS	0,955	-0,21	2,14
IBERSOL	6,720	0,30	21,74

MAIORES GANHOS/PERDAS

Título	Variação %
GREENVOLT	1,92
J MARTINS	1,34
ALTRI	0,61
EDP	0,50
NAVIGATOR	0,48
NOS	-0,74
CTT	-1,25
BCP	-1,64
EDP R	-1,69
MOTA ENGIL	-1,72



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 389,93	-0,19%	11,59%	6 445,78	5 591,09
CAC40	7 013,73	-0,48%	8,34%	7 581,26	6 289,07
ESTX 50 PR	4 158,64	-0,38%	9,62%	4 491,51	3 601,92
XTRA DAX	15 135,97	-0,35%	8,71%	16 528,97	13 193,51
S&P 500	4 363,90	0,14%	13,67%	4 607,07	3 708,84
IBEX 35	9 241,30	-0,57%	12,30%	9 741,90	7 830,60
NIKKEI 225	32 708,48	2,37%	25,35%	33 772,89	25 661,89

