

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

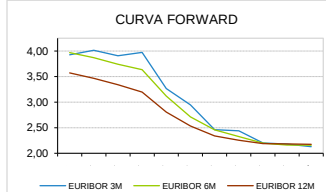
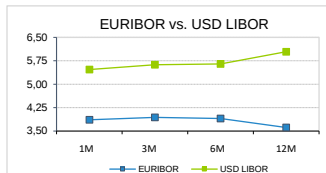
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8590	1	4	1M	5,4702	0	3	5,1973	1,7100
3M	3,9380	2	-5	3M	5,6256	-1	-1	5,2208	1,7875
6M	3,9040	-1	-16	6M	5,6481	-7	-16	5,1840	1,6950
12M	3,6130	-3	-38	12M	6,0414	8	31	4,9224	1,6800

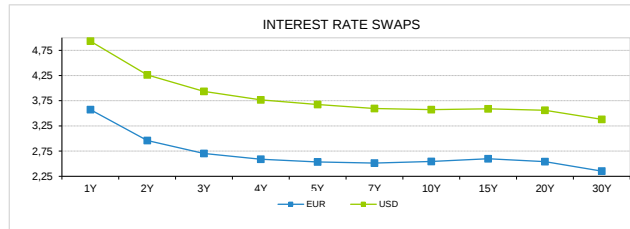
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5739	1	-39	2,3390	2,2207	2,4130
2Y	2,9608	3	-54	2,2582	2,2685	2,4547
3Y	2,7045	4	-55	2,2450	2,3110	2,4880
4Y	2,5880	4	-55	2,2630	2,3570	2,5210
5Y	2,5365	4	-54	2,2920	2,3966	2,5590
7Y	2,5143	5	-53	2,3550	2,4670	2,6130
10Y	2,5460	6	-53	2,4490	2,5535	2,6400
15Y	2,6000	5	-53	2,5188	2,5430	2,5455
20Y	2,5420	5	-51	2,4590	2,4410	2,4125
30Y	2,3530	6	-47	2,2740	2,2470	2,2100

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

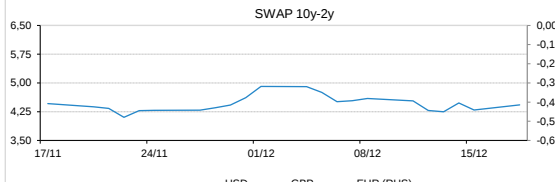
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,75
Austrália	4,35
Índia	4,50



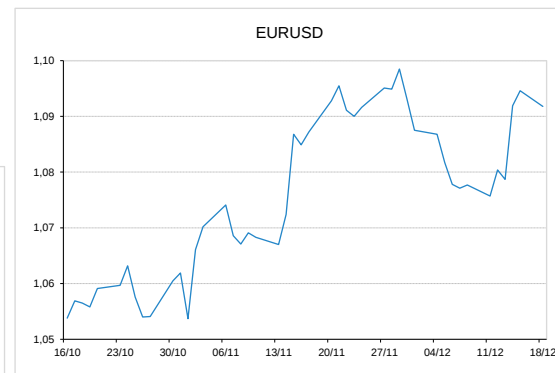
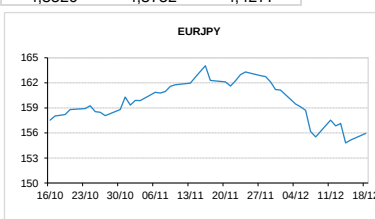
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,9323	0	-32	3,5640	3,2520	3,3630
2Y	4,2639	1	-46	3,3980	3,2645	3,3820
3Y	3,9357	2	-47	3,3510	3,2960	3,4010
4Y	3,7676	3	-47	3,3330	3,3220	3,4250
5Y	3,6756	4	-48	3,3390	3,3440	3,4530
7Y	3,5971	4	-49	3,3610	3,3950	3,4960
10Y	3,5740	5	-50	3,4140	3,4560	3,5360
15Y	3,5898	5	-52	3,4730	3,4840	3,5090
20Y	3,5612	5	-52	3,4520	3,4220	3,3950
30Y	3,3809	6	-52	3,2770	3,2190	3,1660



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,44	1,89	-2,06	OT 2Y	2,591	0,06	-47,30
JETFUEL	847,25	18,00	-94,25	OT 5Y	2,400	0,07	-50,00
DIESEL	776,00	12,75	-70,50	OT 10Y	2,716	0,07	-52,20
COBRE	8 525,00	-2,50	283,50	BUND 10Y	1,928	5,65	-48,30
ZINCO	2 536,75	38,50	-124,45	SCHATZ 2Y	2,718	5,21	-36,20
OURO	2 023,34	3,72	42,52	T-NOTE 10Y	4,466	1,64	-35,90
TRIGO	622,50	-6,75	46,75	T-NOTE 2Y	4,583	0,20	-32,80
LICENÇA C02	72,07	2,85	-8,15	GILT 10Y	3,855	-0,12	-48,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0918	-0,26%	-0,09%	1,0960	1,1003	1,1098
EUR/GBP	0,86263	-0,50%	1,58%	0,8655	0,8687	0,8762
EUR/JPY	155,95	-0,51%	3,96%	155,93	155,92	155,90
EUR/CHF	0,9479	0,03%	2,14%	0,9425	0,9374	0,9290
EUR/BRL	5,3916	-0,11%	-1,48%	5,4613	5,5349	5,6897
EUR/PLN	4,3312	0,02%	0,43%	4,3526	4,3752	4,4277


FIXINGS CONTRA USD e EUR

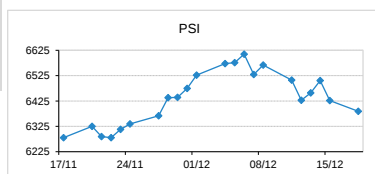
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0918	0,8626	155,95	0,9479	11,1650	7,4547	1,4637	1,63062	5,3916	11,3559
USD	0,9163	-	0,7909	143,11	0,8680	10,2097	6,8300	1,3395	1,4941	4,9369	10,4083

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,612	-0,04	9,64
BCP	0,280	-0,39	91,05
CORT. AMORIM	9,150	-1,82	4,93
CTT	3,520	-0,56	14,29
EDP	4,496	-1,92	-3,44
EDP R	17,665	-2,13	-14,16
GALP	13,455	1,32	6,70
GREENVOLT	7,545	-1,95	-3,27
J MARTINS	22,840	-0,70	13,18
MOTA ENGIL	4,130	-2,36	252,99
NAVIGATOR	3,572	-0,83	3,42
NOS	3,200	-0,31	-12,21
REN	2,410	-0,41	-4,37
SEMAPA	13,060	-1,36	5,66
SONAE SGPS	0,903	-0,50	-3,48
IBERSOL	6,620	0,00	19,93

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	1,32
CORT. AMORI	-1,82
EDP	-1,92
GREENVOLT	-1,95
EDP R	-2,13
MOTA ENGIL	-2,36



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 384,49	-0,66%	11,50%	6 635,00	5 591,09
CAC40	7 568,86	-0,37%	16,92%	7 653,99	6 388,23
ESTX 50 PR	4 521,13	-0,62%	19,18%	4 593,11	3 767,26
XTRA DAX	16 650,55	-0,60%	19,59%	17 003,28	13 791,52
S&P 500	4 739,93	0,44%	23,45%	4 741,97	3 764,49
IBEX 35	10 054,90	-0,40%	22,19%	10 301,30	8 059,50
NIKKEI 225	32 758,98	-0,64%	25,54%	33 853,46	25 661,89

