

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

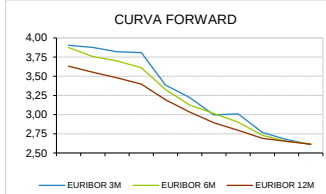
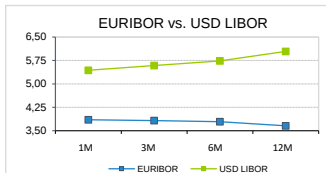
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8520	-1	-4	1M	5,4369	0	0	5,1977	1,4089
3M	3,8240	0	-6	3M	5,5892	-1	2	5,1701	1,4150
6M	3,7910	-1	-4	6M	5,7352	-2	6	5,1030	1,3600
12M	3,6580	-4	0	12M	6,0414	8	31	4,9841	1,3650

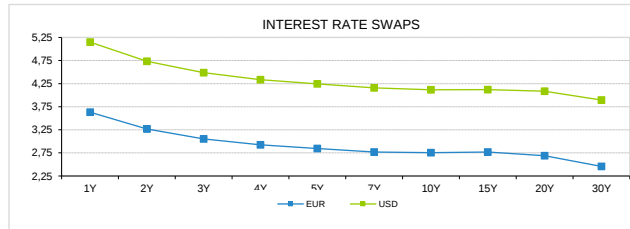
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6319	-1	-1	2,8931	2,5156	2,5442
2Y	3,2678	-2	4	2,7550	2,5108	2,5683
3Y	3,0543	-2	5	2,6780	2,5270	2,5970
4Y	2,9258	-2	6	2,6410	2,5440	2,6260
5Y	2,8440	-2	5	2,6168	2,5616	2,6523
7Y	2,7696	-2	5	2,6210	2,6170	2,7060
10Y	2,7550	-2	4	2,6615	2,6730	2,7234
15Y	2,7690	-2	4	2,6960	2,6550	2,6220
20Y	2,6880	-3	3	2,6060	2,5380	2,4750
30Y	2,4575	-2	1	2,3880	2,3070	2,2475

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

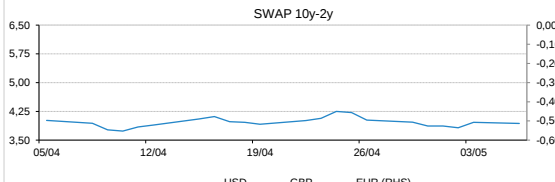
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	10,75
Austrália	4,35
Índia	4,50



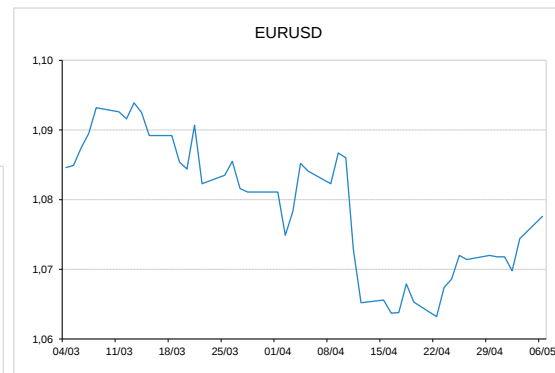
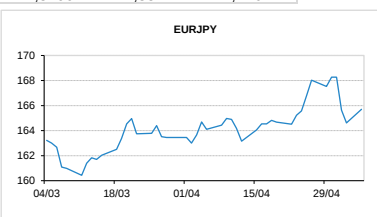
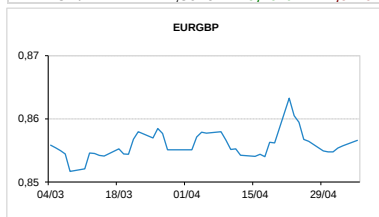
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1491	0	5	4,2790	3,9010	3,9030
2Y	4,7322	-1	4	4,1110	3,8710	3,9140
3Y	4,4880	-1	5	4,0440	3,8810	3,9310
4Y	4,3365	-2	5	3,9955	3,8920	3,9490
5Y	4,2445	-2	6	3,9780	3,9050	3,9650
7Y	4,1593	-2	6	3,9700	3,9350	4,0040
10Y	4,1171	-2	7	3,9910	3,9850	4,0410
15Y	4,1201	-1	8	4,0200	3,9930	4,0080
20Y	4,0845	-1	9	3,9830	3,9210	3,8900
30Y	3,8944	-1	9	3,7940	3,7070	3,6410



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	83,50	0,54	-6,63	OT 2Y	2,902	0,00	9,40
JETFUEL	804,00	8,00	-100,25	OT 5Y	2,684	-0,02	3,70
DIESEL	762,75	-1,75	-125,75	OT 10Y	3,115	-0,02	7,90
COBRE	9,914,00	144,50	647,50	BUND 10Y	2,438	-3,66	14,00
ZINCO	2,878,51	11,72	353,29	SCHATZ 2Y	3,209	-1,76	16,90
OURO	2,324,72	22,98	-5,03	T-NOTE 10Y	4,874	0,38	15,60
TRIGO	645,25	22,75	63,50	T-NOTE 2Y	5,073	0,82	23,80
LICENÇA C02	73,34	1,33	12,76	GILT 10Y	4,378	0,00	26,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0776	0,30%	-0,43%	1,0820	1,0868	1,0968
EUR/GBP	0,8566	-0,10%	0,16%	0,8596	0,8627	0,8693
EUR/JPY	165,7	-0,65%	-0,77%	165,68	165,67	165,64
EUR/CHF	0,9760	-0,20%	0,74%	0,9697	0,9638	0,9536
EUR/BRL	5,461	-0,03%	0,02%	5,5329	5,6081	5,7530
EUR/PLN	4,3079	0,40%	-1,07%	4,3299	4,3547	4,4101


FIXINGS CONTRA USD e EUR

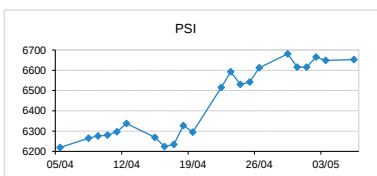
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0776	0,8566	165,70	0,9760	11,6388	7,4594	1,4723	1,62767	5,4610	11,6734
USD	0,9276	-	0,795	153,945	0,9050	10,7915	6,9194	1,3652	1,5090	5,0691	10,8207

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,190	0,39	12,83
BCP	0,327	0,49	19,28
CORT. AMORIM	9,600	0,10	5,03
CTT	4,465	0,34	27,94
EDP	3,508	-4,41	-22,99
EDP R	13,310	-0,22	-28,15
GALP	19,925	1,92	49,36
GREENVOLT	8,320	0,18	1,71
J MARTINS	19,790	1,49	-14,11
MOTA ENGIL	4,092	0,79	3,33
NAVIGATOR	4,206	0,48	18,55
NOS	3,275	0,46	2,34
REN	2,275	-0,87	-2,15
SEMAPA	15,700	0,64	17,16
SONAE SGPS	0,950	0,32	5,03
IBERSOL	7,000	-0,57	4,79

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	1,92
J MARTINS	1,49
MOTA ENGIL	0,79
SEMAPA	0,64
BCP	0,49
EDP R	-0,22
IBERSOL	-0,57
REN	-0,87
EDP	-4,41



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.652,71	0,06%	4,01%	6.723,83	5.726,81
CAC40	7.996,64	0,49%	6,01%	8.253,59	6.773,82
ESTX 50 PR	4.955,75	0,70%	9,61%	5.121,71	3.993,10
XTRA DAX	18.175,21	0,96%	8,50%	18.567,16	14.630,21
S&P 500	5.156,69	0,56%	8,11%	5.264,85	4.084,73
IBEX 35	10.917,50	0,58%	8,07%	11.228,30	8.879,30
NIKKEI 225	38.236,07	-0,10%	14,26%	41.087,75	28.931,81

