

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

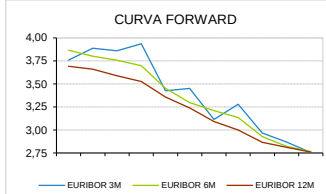
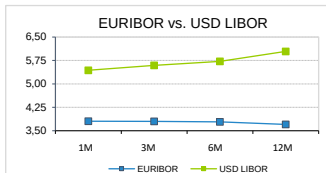
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8050	1	-1	1M	5,4366	0	1	5,2066	1,4500
3M	3,8010	-2	-8	3M	5,5925	0	1	5,1893	1,4499
6M	3,7830	0	-6	6M	5,7222	0	0	5,1444	1,4000
12M	3,7020	3	-2	12M	6,0414	8	31	5,0183	1,4450

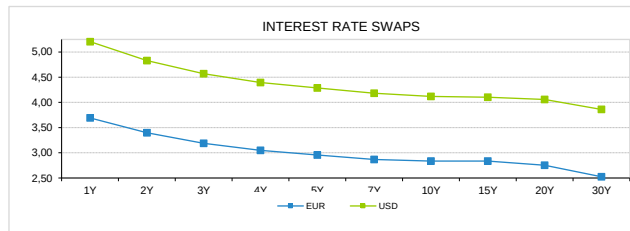
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6927	2	3	3,0910	2,6097	2,6014
2Y	3,3967	5	10	2,9285	2,5891	2,6200
3Y	3,1895	6	10	2,8220	2,5950	2,6480
4Y	3,0495	5	9	2,7600	2,6025	2,6720
5Y	2,9581	5	7	2,7323	2,6210	2,6955
7Y	2,8679	4	5	2,7140	2,6650	2,7400
10Y	2,8354	4	3	2,7377	2,7175	2,7590
15Y	2,8349	3	1	2,7550	2,6950	2,6650
20Y	2,7525	2	1	2,6680	2,5810	2,5244
30Y	2,5249	1	0	2,4480	2,3600	2,3010

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

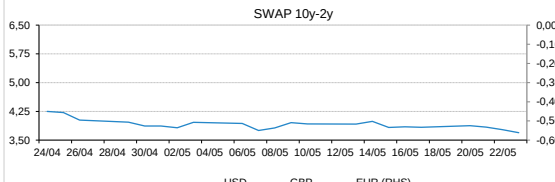
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	10,50
Austrália	4,35
Índia	4,50



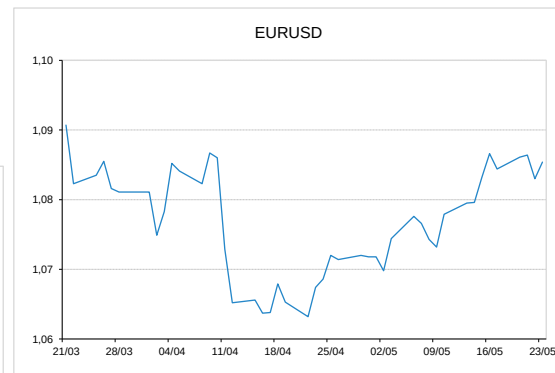
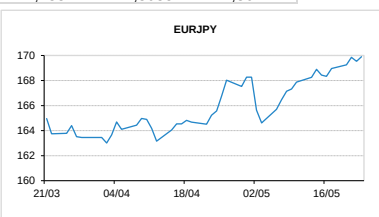
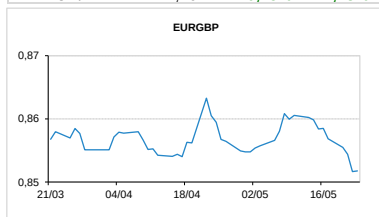
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,2067	4	2	4,4190	3,8920	3,8660
2Y	4,8320	6	0	4,2010	3,8550	3,8730
3Y	4,5691	7	-5	4,1010	3,8590	3,8860
4Y	4,3966	7	-7	4,0340	3,8640	3,8985
5Y	4,2889	7	-9	4,0030	3,8730	3,9140
7Y	4,1818	6	-10	3,9760	3,8950	3,9525
10Y	4,1199	6	-11	3,9805	3,9380	3,9790
15Y	4,1020	6	-11	3,9910	3,9380	3,9450
20Y	4,0585	5	-11	3,9480	3,8660	3,8300
30Y	3,8606	5	-10	3,7550	3,6550	3,5880



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	81,62	-0,28	-5,77	OT 2Y	3,095	0,08	20,50
JETFUEL	808,25	-13,25	-25,25	OT 5Y	2,862	0,07	16,00
DIESEL	758,50	-12,75	-32,75	OT 10Y	3,213	0,05	8,20
COBRE	10.396,00	-440,00	589,50	BUND 10Y	2,578	7,00	12,00
ZINCO	3.029,60	-80,04	202,43	SCHATZ 2Y	3,396	7,59	20,50
OURO	2.348,61	-30,24	26,59	T-NOTE 10Y	4,897	4,73	-6,80
TRIGO	691,75	-1,25	89,00	T-NOTE 2Y	5,211	6,18	6,20
LICENÇA C02	76,06	-0,15	10,39	GILT 10Y	4,406	3,17	0,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0854	0,22%	1,69%	1,0899	1,0948	1,1045
EUR/GBP	0,85175	-0,01%	1,03%	0,8549	0,8583	0,8651
EUR/JPY	169,9	-0,21%	-2,75%	169,88	169,87	169,84
EUR/CHF	0,9898	0,13%	-1,39%	0,9835	0,9776	0,9671
EUR/BRL	5,5782	-0,06%	-1,64%	5,6535	5,7313	5,8887
EUR/PLN	4,2611	0,15%	1,13%	4,2834	4,3085	4,3647


FIXINGS CONTRA USD e EUR

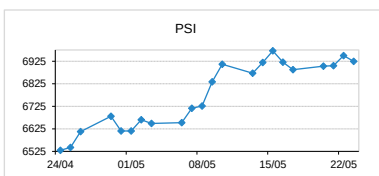
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0854	0,8518	169,90	0,9898	11,6147	7,4615	1,4828	1,63284	5,5782	11,5383
USD	0,9238	-	0,7867	156,97	0,9137	10,7306	6,8935	1,3697	1,5092	5,1519	10,6543

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,400	1,79	17,39
BCP	0,362	1,74	32,00
CORT. AMORIM	9,570	0,10	4,70
CTT	4,350	-1,14	24,64
EDP	3,739	-1,73	-17,91
EDP R	14,710	-2,45	-20,59
GALP	19,830	-0,25	48,65
GREENVOLT	8,300	0,00	1,47
J MARTINS	20,440	-0,97	-11,28
MOTA ENGIL	3,940	0,05	-0,51
NAVIGATOR	4,090	-0,24	15,28
NOS	3,355	-0,74	4,84
REN	2,450	-1,41	5,38
SEMAPA	16,300	0,74	21,64
SONAE SGPS	0,966	2,77	6,80
IBERSOL	7,420	-1,07	11,08

MAIORES GANHOS/PERDAS

Título	Variação %
SONAE SGPS	2,77
ALTRI	1,79
BCP	1,74
SEMAPA	0,74
CORT. AMORI	0,10
IBERSOL	-1,07
CTT	-1,14
REN	-1,41
EDP	-1,73
EDP R	-2,45



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.924,65	-0,37%	8,26%	6.993,53	5.726,81
CAC40	8.102,33	0,13%	7,41%	8.259,19	6.773,82
ESTX 50 PR	5.037,60	0,25%	11,42%	5.121,71	3.993,10
XTRA DAX	18.691,32	0,06%	11,58%	18.892,92	14.630,21
S&P 500	5.316,69	0,18%	11,46%	5.341,88	4.103,78
IBEX 35	11.311,10	-0,16%	11,97%	11.385,70	8.879,30
NIKKEI 225	39.103,22	1,26%	16,85%	41.087,75	30.487,67

