

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

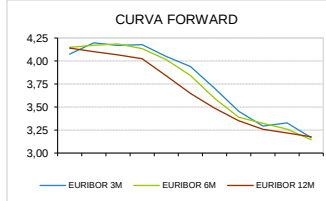
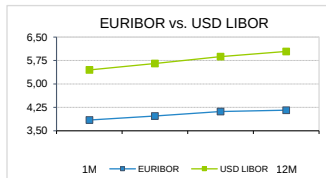
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8450	-2	8	1M	5,4492	0	1	5,2325	1,6835
3M	3,9720	0	9	3M	5,6567	-1	-1	5,3004	1,6923
6M	4,1180	2	6	6M	5,8774	-1	-2	5,3696	1,7700
12M	4,1600	-1	-1	12M	6,0414	8	31	5,4050	1,9350

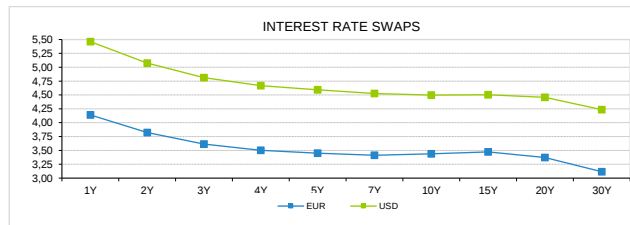
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1403	3	0	3,4885	3,1498	3,2760
2Y	3,8215	6	0	3,3342	3,1843	3,3150
3Y	3,6146	8	4	3,2710	3,2090	3,3510
4Y	3,5027	8	7	3,2590	3,2488	3,3870
5Y	3,4492	8	11	3,2640	3,2825	3,4280
7Y	3,4135	8	15	3,2980	3,3530	3,4830
10Y	3,4392	8	20	3,3710	3,4202	3,4845
15Y	3,4719	7	22	3,4020	3,3715	3,3386
20Y	3,3730	6	22	3,2917	3,2242	3,1607
30Y	3,1160	4	19	3,0470	2,9740	2,9087

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

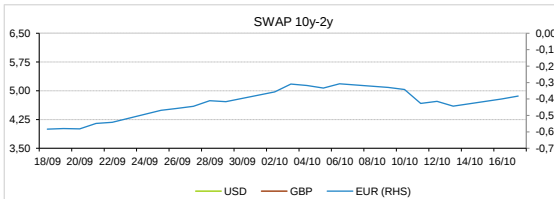
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	12,75
Austrália	4,10
Índia	4,50



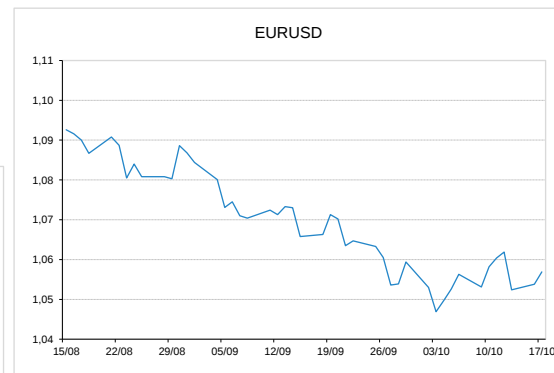
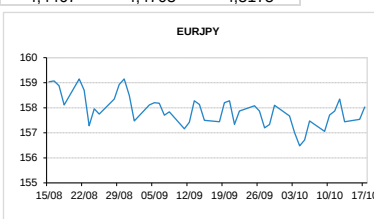
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,4617	5	2	4,6610	4,1870	4,3180
2Y	5,0746	9	13	4,4590	4,2270	4,3220
3Y	4,8130	11	23	4,3720	4,2560	4,3340
4Y	4,6670	12	30	4,3475	4,2720	4,3500
5Y	4,5940	12	37	4,3420	4,2880	4,3770
7Y	4,5262	12	44	4,3420	4,3290	4,4190
10Y	4,4980	11	49	4,3770	4,3810	4,4420
15Y	4,5045	10	52	4,4100	4,3840	4,3810
20Y	4,4561	10	53	4,3560	4,2890	4,2380
30Y	4,2353	9	53	4,1330	4,0440	3,9680



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	89,24	-0,41	-3,80	OT 2Y	3,291	0,12	10,90
JETFUEL	1 018,50	-5,00	-36,50	OT 5Y	3,305	0,14	18,50
DIESEL	954,50	-5,00	-65,75	OT 10Y	3,608	0,09	18,80
COBRE	7 984,50	27,50	-429,00	BUND 10Y	2,742	9,08	21,10
ZINCO	2 437,50	1,00	-77,00	SCHATZ 2Y	3,436	8,36	6,30
OURO	1 925,74	5,54	1,83	T-NOTE 10Y	5,162	8,90	37,10
TRIGO	573,25	-4,00	-31,00	T-NOTE 2Y	5,432	9,73	23,10
LICENÇA C02	82,60	-0,75	0,29	GILT 10Y	4,856	4,24	27,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0569	0,29%	-0,88%	1,0616	1,0662	1,0757
EUR/GBP	0,8682	-0,32%	-0,78%	0,8714	0,8746	0,8817
EUR/JPY	158,03	-0,31%	-0,37%	158,01	158,00	157,97
EUR/CHF	0,9530	-0,24%	0,65%	0,9472	0,9418	0,9315
EUR/BRL	5,3178	0,09%	-2,40%	5,4019	5,4782	5,6317
EUR/PLN	4,4169	0,80%	5,07%	4,4467	4,4703	4,5175


FIXINGS CONTRA USD e EUR

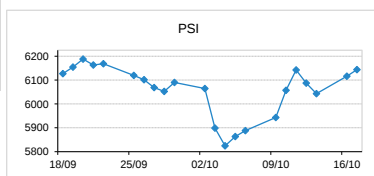
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0569	0,8682	158,03	0,9530	11,5370	7,4604	1,4435	1,66115	5,3178	11,5968
USD	0,9456	-	0,821	149,7	0,9005	10,9150	7,0546	1,3641	1,5716	5,0240	10,9505

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,570	1,02	8,64
BCP	0,286	1,71	95,08
CORT. AMORIM	9,240	-1,18	5,96
CTT	3,470	-0,86	12,66
EDP	3,772	0,35	-18,99
EDP R	14,575	0,90	-29,18
GALP	14,680	-0,20	16,42
GREENVOLT	5,650	2,36	-27,56
J MARTINS	20,040	0,00	-0,69
MOTA ENGL	2,970	-0,50	153,85
NAVIGATOR	3,814	1,60	10,42
NOS	3,460	-0,12	-5,08
REN	2,430	-0,61	-3,57
SEMAPA	13,900	2,51	12,46
SONAE SGPS	0,928	0,05	-0,75
IBERSOL	6,740	-0,88	22,10

MAIORES GANHOS/PERDAS

Título	Variação %
SEMAPA	2,51
GREENVOLT	2,36
BCP	1,71
NAVIGATOR	1,60
ALTRI	1,02
MOTA ENGL	-0,50
REN	-0,61
CTT	-0,86
IBERSOL	-0,88
CORT. AMORI	-1,18



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 144,03	0,45%	7,30%	6 273,94	5 342,60
CAC40	7 029,70	0,11%	8,59%	7 581,26	5 910,39
ESTX 50 PR	4 152,32	0,06%	9,46%	4 491,51	3 369,55
XTRA DAX	15 251,69	0,09%	9,54%	16 528,97	12 398,05
S&P 500	4 380,70	0,15%	14,09%	4 607,07	3 638,65
IBEX 35	9 292,90	0,06%	12,93%	9 741,90	7 413,40
NIKKEI 225	32 040,29	1,20%	22,79%	33 772,89	25 661,89

