

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

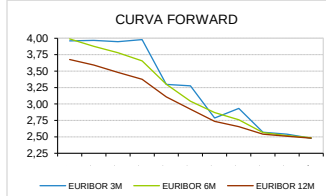
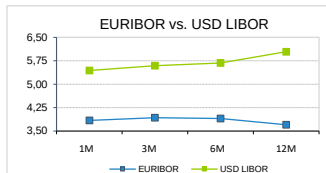
RENDA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8430	-2	-3	1M	5,4398	0	1	5,1966	1,6586
3M	3,9280	-1	1	3M	5,5909	0	2	5,2050	1,7000
6M	3,9030	1	0	6M	5,6790	2	5	5,1440	1,6225
12M	3,7010	0	1	12M	6,0414	8	31	4,9453	1,5325

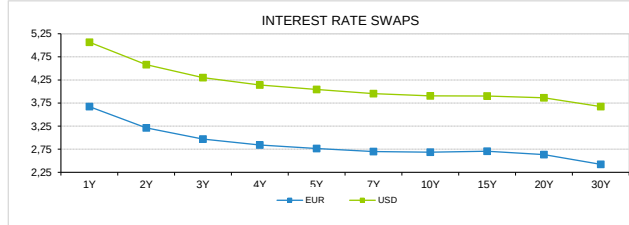
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6727	1	3	2,7350	2,4320	2,4850
2Y	3,2113	4	9	2,6135	2,4390	2,5110
3Y	2,9715	5	9	2,5490	2,4390	2,5390
4Y	2,8423	6	7	2,5270	2,4610	2,5660
5Y	2,7670	6	5	2,5190	2,4970	2,5950
7Y	2,6980	7	2	2,5320	2,5360	2,6320
10Y	2,6860	6	-1	2,5800	2,6120	2,6695
15Y	2,7065	6	-3	2,6220	2,5980	2,5790
20Y	2,6353	5	-3	2,5500	2,4910	2,4423
30Y	2,4227	4	-3	2,3350	2,2840	2,2320

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

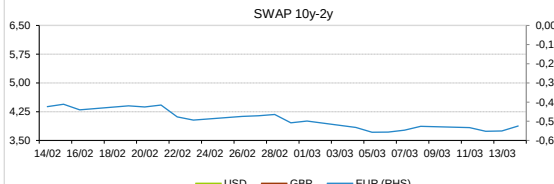
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	4,35
Índia	4,50



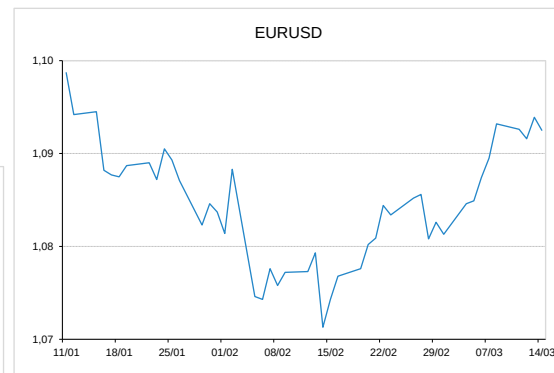
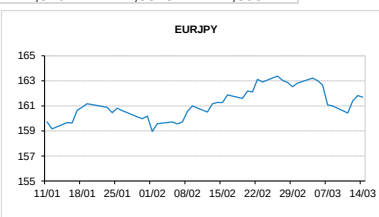
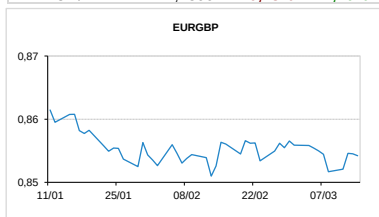
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0675	2	6	4,0580	3,6610	3,6875
2Y	4,5794	5	11	3,8730	3,6420	3,7010
3Y	4,3007	8	9	3,8040	3,6570	3,7080
4Y	4,1396	9	7	3,7610	3,6700	3,7225
5Y	4,0449	9	6	3,7480	3,6800	3,7380
7Y	3,9530	9	3	3,7400	3,7080	3,7740
10Y	3,9057	9	1	3,7600	3,7540	3,8080
15Y	3,9010	9	-2	3,7870	3,7610	3,7750
20Y	3,8627	9	-3	3,7510	3,6920	3,6620
30Y	3,6734	8	-4	3,5690	3,4880	3,4260



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	85,32	1,29	4,33	OT 2Y	2,743	0,03	8,90
JETFUEL	864,00	37,50	-36,50	OT 5Y	2,650	0,05	-4,70
DIESEL	841,75	14,50	-67,50	OT 10Y	3,066	0,07	-13,70
COBRE	8 920,00	270,00	667,00	BUND 10Y	2,360	6,09	6,00
ZINCO	2 541,25	13,26	248,25	SCHATZ 2Y	3,060	3,01	20,00
OURO	2 159,00	-15,41	166,67	T-NOTE 10Y	4,701	7,97	-1,40
TRIGO	530,00	-14,25	-53,00	T-NOTE 2Y	4,821	7,35	10,40
LICENÇA C02	59,16	3,12	2,53	GILT 10Y	4,191	9,05	-16,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0925	-0,13%	1,98%	1,0966	1,1010	1,1107
EUR/GBP	0,8542	0,04%	-0,19%	0,8570	0,8600	0,8667
EUR/JPY	161,7	0,08%	-0,26%	161,68	161,67	161,64
EUR/CHF	0,9614	0,08%	-1,15%	0,9557	0,9502	0,9405
EUR/BRL	5,4224	0,37%	-1,61%	5,4866	5,5566	5,6919
EUR/PLN	4,2899	-0,13%	1,20%	4,3102	4,3345	4,3954


FIXINGS CONTRA USD e EUR

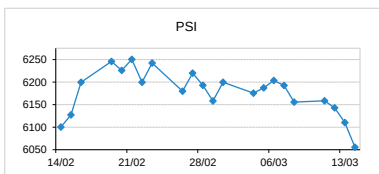
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0925	0,8542	161,70	0,9614	11,2488	7,4571	1,4719	1,65308	5,4224	11,4916
USD	0,9177	-	0,7842	148,14	0,8824	10,3153	6,8427	1,3508	1,5184	4,9778	10,5504

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,618	0,83	0,39
BCP	0,266	-2,95	-2,99
CORT. AMORIM	9,350	-0,95	2,30
CTT	3,630	0,41	4,01
EDP	3,638	0,17	-20,13
EDP R	13,250	0,53	-28,48
GALP	14,620	-0,34	9,60
GREENVOLT	8,155	0,00	-0,31
J MARTINS	19,030	-1,14	-17,40
MOTA ENGIL	4,865	-2,89	22,85
NAVIGATOR	3,782	-0,37	6,60
NOS	3,424	-0,29	7,00
REN	2,160	-0,23	-7,10
SEMAPA	13,660	-1,59	1,94
SONAE SGPS	0,878	-2,17	-2,99
IBERSOL	6,460	0,62	-3,29

MAIORES GANHOS/PERDAS

Título	Variação %
ALTRI	0,83
IBERSOL	0,62
EDP R	0,53
CTT	0,41
EDP	0,17
J MARTINS	-1,14
SEMAPA	-1,59
SONAE SGPS	-2,17
MOTA ENGIL	-2,89
BCP	-2,95



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 055,53	-0,90%	-5,33%	6 665,15	5 591,09
CAC40	8 161,42	0,29%	8,20%	8 218,07	6 773,82
ESTX 50 PR	4 993,12	-0,15%	10,43%	5 031,82	3 980,94
XTRA DAX	17 942,04	-0,11%	7,11%	18 039,05	14 458,39
S&P 500	5 151,95	-0,25%	8,02%	5 189,26	3 838,24
IBEX 35	10 490,50	-0,66%	3,84%	10 606,90	8 501,20
NIKKEI 225	38 807,38	0,29%	15,97%	40 472,11	26 632,92

