

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

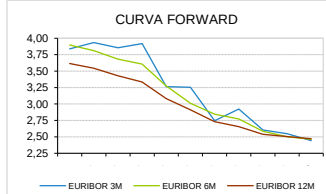
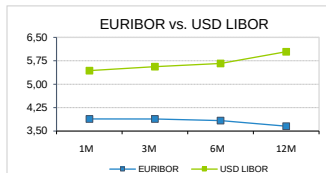
RENDA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8880	1	2	1M	5,4360	0	0	5,2020	1,4575
3M	3,8850	-1	-4	3M	5,5635	0	-2	5,1703	1,4775
6M	3,8340	-1	-9	6M	5,6672	-1	-1	5,0695	1,4275
12M	3,6560	-1	-10	12M	6,0414	8	31	4,8592	1,3700

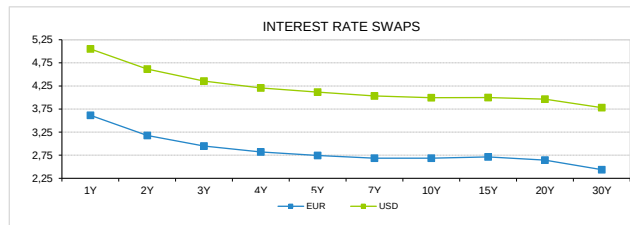
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6150	0	-7	2,7310	2,4133	2,4920
2Y	3,1790	2	0	2,6031	2,4220	2,5234
3Y	2,9485	2	2	2,5380	2,4130	2,5560
4Y	2,8201	3	3	2,5130	2,4720	2,5880
5Y	2,7448	4	4	2,5100	2,5002	2,6205
7Y	2,6849	4	5	2,5310	2,5270	2,6360
10Y	2,6863	4	6	2,5900	2,6270	2,6933
15Y	2,7127	4	8	2,6340	2,6160	2,6040
20Y	2,6460	4	9	2,5627	2,5090	2,4680
30Y	2,4373	4	10	2,3320	2,3020	2,2530

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

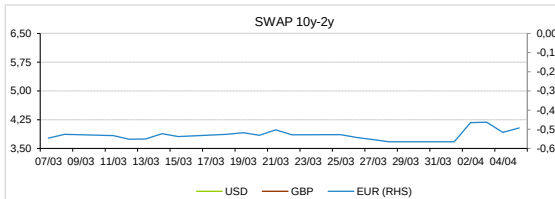
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	10,75
Austrália	4,35
Índia	4,50



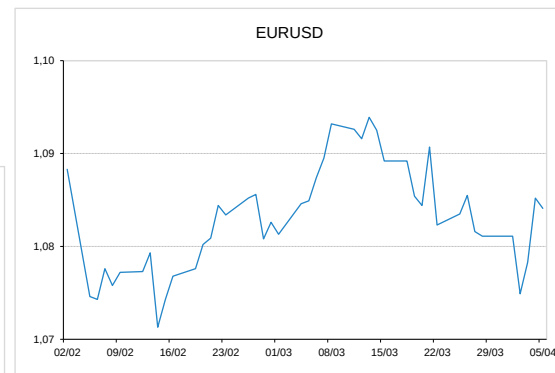
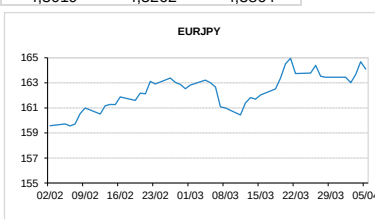
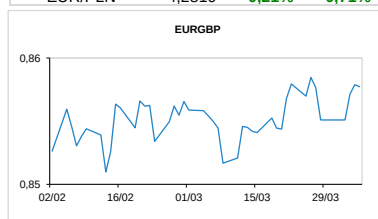
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0513	4	3	4,1430	3,7820	3,7840
2Y	4,6150	6	15	3,9630	3,7480	3,8010
3Y	4,3571	6	19	3,9040	3,7595	3,8160
4Y	4,2060	6	21	3,8590	3,7740	3,8340
5Y	4,1159	6	21	3,8450	3,7870	3,8490
7Y	4,0346	6	22	3,8420	3,8170	3,8840
10Y	3,9948	5	22	3,8650	3,8650	3,9230
15Y	3,9986	5	22	3,8970	3,8760	3,8930
20Y	3,9645	5	23	3,8630	3,8080	3,7790
30Y	3,7801	5	23	3,6800	3,6000	3,5370



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	91,32	0,67	9,99	OT 2Y	2,827	0,02	17,40
JETFUEL	894,25	-10,00	51,00	OT 5Y	2,678	0,03	9,80
DIESEL	875,50	-13,00	30,25	OT 10Y	3,081	0,05	9,40
COBRE	9 379,00	96,50	816,50	BUND 10Y	2,347	4,85	8,10
ZINCO	2 607,57	99,81	176,07	SCHATZ 2Y	3,060	2,01	5,50
OURO	2 326,63	35,69	198,59	T-NOTE 10Y	4,767	4,86	21,00
TRIGO	569,25	13,00	18,25	T-NOTE 2Y	4,907	7,16	24,10
LICENÇA C02	60,73	2,23	0,19	GILT 10Y	4,184	6,82	9,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0841	-0,10%	-0,07%	1,0882	1,0927	1,1025
EUR/GBP	0,85773	0,02%	-0,27%	0,8605	0,8634	0,8698
EUR/JPY	164,1	0,36%	-0,66%	164,08	164,07	164,04
EUR/CHF	0,9763	0,06%	-1,75%	0,9700	0,9641	0,9537
EUR/BRL	5,4893	-0,21%	-1,93%	5,5565	5,6279	5,7701
EUR/PLN	4,2819	0,21%	0,71%	4,3019	4,3262	4,3864


FIXINGS CONTRA USD e EUR

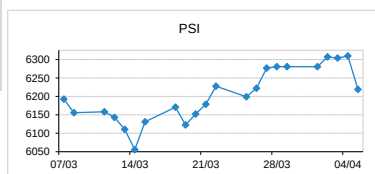
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0841	0,8577	164,10	0,9763	11,5187	7,4591	1,4728	1,64721	5,4893	11,6179
USD	0,9245	-	0,7928	151,5	0,9020	10,6516	6,8956	1,3603	1,5214	5,0517	10,7416

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,280	-1,03	14,78
BCP	0,310	-1,18	12,90
CORT. AMORIM	9,820	-1,50	7,44
CTT	4,285	0,12	22,78
EDP	3,490	-2,40	-23,38
EDP R	12,000	-2,83	-35,22
GALP	15,720	-0,60	17,84
GREENVOLT	8,160	-0,18	-0,24
J MARTINS	17,870	-2,03	-22,44
MOTA ENGIL	4,688	-1,31	18,38
NAVIGATOR	4,012	-0,45	13,08
NOS	3,595	-1,78	12,34
REN	2,175	-1,81	-6,45
SEMAPA	15,200	-0,65	13,43
SONAE SGPS	0,891	-1,00	-1,49
IBERSOL	6,800	0,29	1,80

MAIORES GANHOS/PERDAS

Título	Variação %
IBERSOL	0,29
CTT	0,12
NOS	-1,78
REN	-1,81
J MARTINS	-2,03
EDP	-2,40
EDP R	-2,83



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 219,01	-1,44%	-2,77%	6 665,15	5 726,81
CAC40	8 061,31	-1,11%	6,87%	8 253,59	6 773,82
ESTX 50 PR	5 013,02	-1,14%	10,87%	5 121,71	3 993,10
XTRA DAX	18 175,04	-1,24%	8,50%	18 567,16	14 630,21
S&P 500	5 196,26	0,95%	8,93%	5 264,85	4 048,28
IBEX 35	10 916,00	-1,58%	8,06%	11 140,10	8 879,30
NIKKEI 225	38 992,08	-1,96%	16,52%	41 087,75	27 456,25

