

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

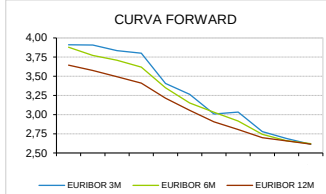
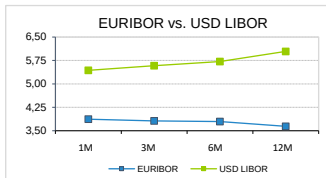
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8700	-1	-1	1M	5,4344	0	0	5,1972	1,4600
3M	3,8140	3	-9	3M	5,5848	0	3	5,1524	1,4150
6M	3,7950	-1	-5	6M	5,7156	-2	7	5,0671	1,3500
12M	3,6420	-1	-3	12M	6,0414	8	31	4,9103	1,4000

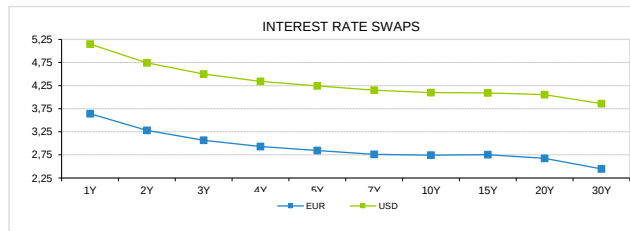
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6427	1	0	2,9082	2,5060	2,5165
2Y	3,2815	2	6	2,7635	2,4930	2,5440
3Y	3,0654	3	7	2,6780	2,4990	2,5755
4Y	2,9311	3	6	2,6310	2,5150	2,6037
5Y	2,8456	3	5	2,6098	2,5400	2,6302
7Y	2,7631	3	4	2,6090	2,5880	2,6770
10Y	2,7440	3	3	2,6450	2,6490	2,7010
15Y	2,7550	3	2	2,6740	2,6300	2,6040
20Y	2,6760	3	1	2,5890	2,5145	2,4600
30Y	2,4475	3	0	2,3700	2,2960	2,2370

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

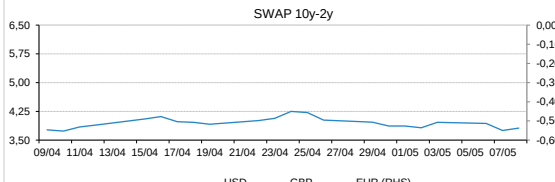
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	10,75
Austrália	4,35
Índia	4,50



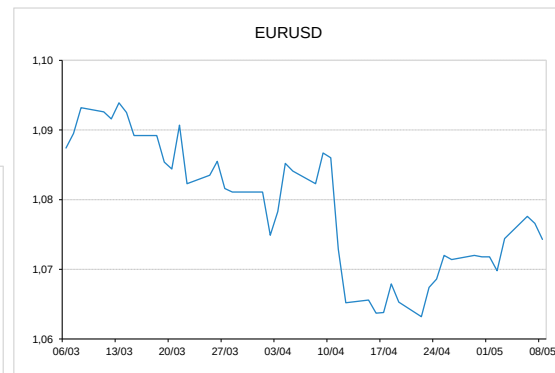
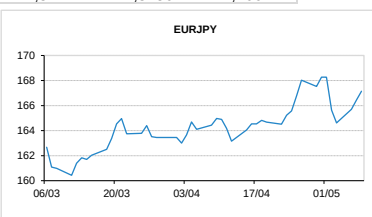
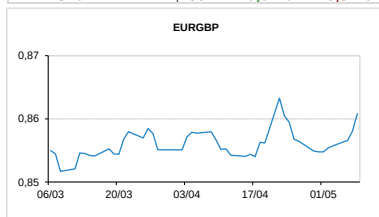
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1498	-1	5	4,2990	3,8950	3,8625
2Y	4,7449	0	5	4,1240	3,8560	3,8760
3Y	4,5000	1	6	4,0500	3,8580	3,8885
4Y	4,3432	1	6	3,9950	3,8660	3,9050
5Y	4,2457	1	6	3,9710	3,8750	3,9180
7Y	4,1498	2	5	3,9530	3,8980	3,9570
10Y	4,0977	2	5	3,9655	3,9450	3,9920
15Y	4,0929	2	6	3,9870	3,9500	3,9600
20Y	4,0541	2	6	3,9480	3,8790	3,8435
30Y	3,8604	2	6	3,7580	3,6660	3,5960



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	83,65	0,49	-5,73	OT 2Y	2,903	0,01	5,30
JETFUEL	811,75	7,75	-96,25	OT 5Y	2,696	0,04	-2,20
DIESEL	764,25	1,50	-119,00	OT 10Y	3,103	0,03	0,50
COBRE	10.009,50	119,50	700,00	BUND 10Y	2,432	4,70	4,60
ZINCO	2.931,43	52,92	309,28	SCHATZ 2Y	3,231	3,02	11,80
OURO	2.319,42	5,32	-19,61	T-NOTE 10Y	4,865	1,32	4,40
TRIGO	632,50	-10,25	52,00	T-NOTE 2Y	5,085	-0,21	9,60
LICENÇA C02	71,72	0,74	8,21	GILT 10Y	4,256	0,88	4,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0743	-0,21%	-0,74%	1,0788	1,0835	1,0935
EUR/GBP	0,86083	-0,32%	-0,33%	0,8638	0,8669	0,8733
EUR/JPY	167,15	-0,42%	-1,63%	167,13	167,12	167,09
EUR/CHF	0,9762	0,08%	0,71%	0,9699	0,9640	0,9536
EUR/BRL	5,4654	-0,22%	-0,08%	5,5363	5,6118	5,7576
EUR/PLN	4,2991	0,31%	-0,87%	4,3211	4,3456	4,4004


FIXINGS CONTRA USD e EUR

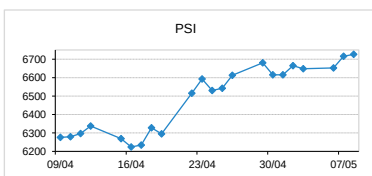
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0743	0,8608	167,15	0,9762	11,7156	7,4598	1,4755	1,63366	5,4654	11,7132
USD	0,9304	-	0,8004	155,585	0,9081	10,8951	6,9394	1,3722	1,5209	5,0841	10,9020

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,250	0,57	14,13
BCP	0,332	-1,42	21,14
CORT. AMORIM	9,750	0,52	6,67
CTT	4,380	-1,68	25,50
EDP	3,622	1,29	-20,48
EDP R	13,720	-0,51	-25,94
GALP	19,815	0,03	48,54
GREENVOLT	8,305	-0,18	1,53
J MARTINS	19,690	0,46	-14,54
MOTA ENGIL	4,018	-1,71	1,46
NAVIGATOR	4,268	0,42	20,29
NOS	3,280	0,00	2,50
REN	2,340	2,86	0,65
SEMAPA	15,740	-0,13	17,46
SONAE SGPS	0,969	1,47	7,13
IBERSOL	6,960	-0,29	4,19

MAIORES GANHOS/PERDAS

Título	Variação %
REN	2,86
SONAE SGPS	1,47
EDP	1,29
ALTRI	0,57
CORT. AMORI	0,52
IBERSOL	-0,29
EDP R	-0,51
BCP	-1,42
CTT	-1,68
MOTA ENGIL	-1,71



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.726,20	0,15%	5,15%	6.743,08	5.726,81
CAC40	8.131,41	0,69%	7,80%	8.253,59	6.773,82
ESTX 50 PR	5.038,17	0,46%	11,45%	5.121,71	3.993,10
XTRA DAX	18.498,38	0,37%	10,43%	18.567,16	14.630,21
S&P 500	5.182,63	-0,09%	8,66%	5.264,85	4.098,92
IBEX 35	11.153,00	0,65%	10,40%	11.228,30	8.879,30
NIKKEI 225	38.202,37	-1,63%	14,16%	41.087,75	29.020,63

