

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

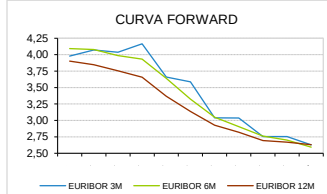
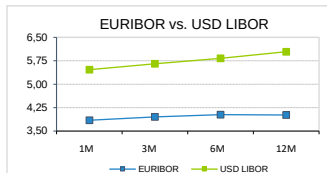
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8470	0	-2	1M	5,4660	0	3	5,2031	1,7117
3M	3,9550	0	1	3M	5,6548	1	1	5,2399	1,7375
6M	4,0260	-2	-8	6M	5,8292	1	-4	5,2781	1,7400
12M	4,0150	-4	-9	12M	6,0414	8	31	5,2258	1,8200

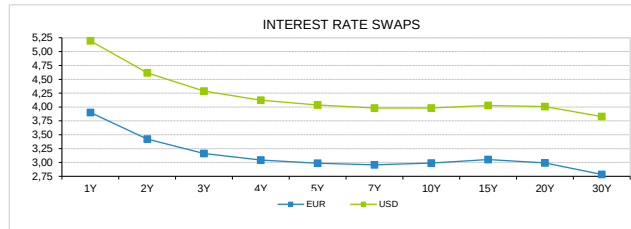
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9020	-4	-12	2,9270	2,6643	2,8370
2Y	3,4208	-6	-19	2,7796	2,7078	2,8770
3Y	3,1624	-6	-23	2,7420	2,7440	2,9170
4Y	3,0425	-6	-26	2,7440	2,7880	2,9540
5Y	2,9874	-6	-29	2,7615	2,8289	2,9940
7Y	2,9583	-5	-33	2,8140	2,9050	3,0590
10Y	2,9900	-5	-37	2,9065	2,9990	3,0950
15Y	3,0536	-4	-39	2,9812	2,9948	2,9941
20Y	2,9916	-3	-38	2,9115	2,8810	2,8481
30Y	2,7842	-2	-36	2,7030	2,6690	2,6270

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

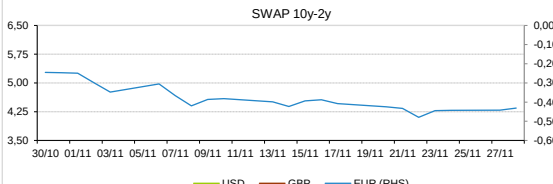
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,50



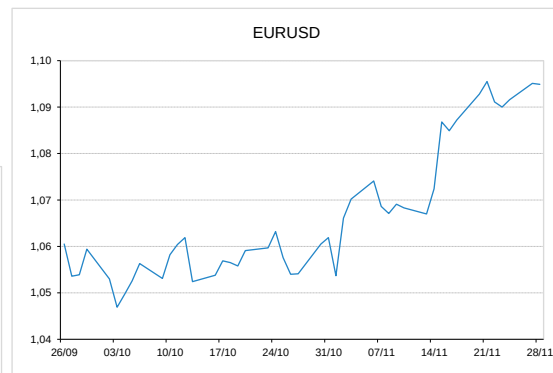
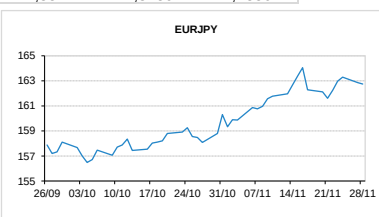
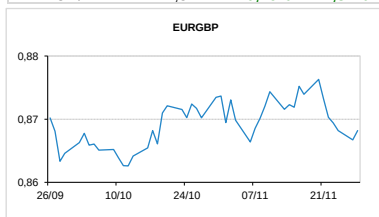
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1944	-6	-17	4,0090	3,6150	3,7890
2Y	4,6187	-9	-31	3,7960	3,6410	3,8190
3Y	4,2874	-9	-40	3,7380	3,6880	3,8580
4Y	4,1226	-9	-46	3,7210	3,7265	3,8970
5Y	4,0380	-8	-50	3,7340	3,7660	3,9155
7Y	3,9810	-7	-54	3,7750	3,8290	3,9590
10Y	3,9814	-6	-55	3,8420	3,9040	4,0210
15Y	4,0286	-4	-54	3,9230	3,9495	4,0000
20Y	4,0083	-4	-52	3,9160	3,8940	3,8790
30Y	3,8284	-3	-50	3,7330	3,6800	3,6340



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	82,02	2,04	-7,18	OT 2Y	3,049	-0,04	-14,10
JETFUEL	904,75	-23,75	-46,50	OT 5Y	2,864	-0,06	-30,50
DIESEL	839,75	-23,25	-54,50	OT 10Y	3,176	-0,05	-38,70
COBRE	8 375,00	-64,50	265,00	BUND 10Y	2,379	-5,46	-31,50
ZINCO	2 542,00	-19,00	68,75	SCHATZ 2Y	3,259	-6,06	-5,10
OURO	2 038,96	24,83	32,59	T-NOTE 10Y	4,808	-4,52	-36,10
TRIGO	566,50	5,50	-36,00	T-NOTE 2Y	5,112	-5,97	-17,70
LICENÇA C02	72,68	-0,95	-6,67	GILT 10Y	4,406	-4,97	-48,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0949	-0,02%	3,24%	1,0993	1,1038	1,1131
EUR/GBP	0,8682	-0,17%	0,60%	0,8711	0,8743	0,8813
EUR/JPY	162,74	0,07%	-2,42%	162,72	162,71	162,68
EUR/CHF	0,9643	0,00%	-0,71%	0,9586	0,9531	0,9437
EUR/BRL	5,3499	0,33%	0,08%	5,4245	5,4985	5,6504
EUR/PLN	4,3247	0,46%	2,87%	4,3514	4,3759	4,4356


FIXINGS CONTRA USD e EUR

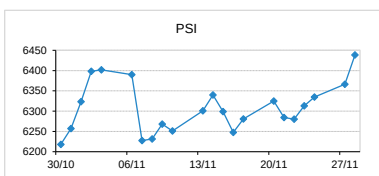
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0949	0,8682	162,74	0,9643	11,3679	7,4556	1,4927	1,65168	5,3499	11,6876
USD	0,9107	-	0,7884	147,87	0,8782	10,3770	6,7897	1,3586	1,5057	4,8655	10,6526

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,796	0,29	14,01
BCP	0,309	2,87	110,86
CORT. AMORIM	9,090	0,11	4,24
CTT	3,565	0,42	15,75
EDP	4,370	1,53	-6,14
EDP R	16,100	1,55	-21,77
GALP	13,740	0,88	8,96
GREENVOLT	6,940	0,43	-11,03
J MARTINS	22,340	1,09	10,70
MOTA ENGL	3,440	2,08	194,02
NAVIGATOR	3,786	0,48	9,61
NOS	3,406	0,18	-6,56
REN	2,445	0,00	-2,98
SEMAPA	13,480	-0,15	9,06
SONAE SGPS	0,941	-0,42	0,64
IBERSOL	6,640	0,61	20,29

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	2,87
MOTA ENGL	2,08
EDP R	1,55
EDP	1,53
J MARTINS	1,09
SEMAPA	-0,15
SONAE SGPS	-0,42



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 438,31	1,13%	12,44%	6 445,78	5 591,09
CAC40	7 250,13	-0,21%	11,99%	7 581,26	6 388,23
ESTX 50 PR	4 348,02	-0,15%	14,61%	4 491,51	3 767,26
XTRA DAX	15 992,67	0,16%	14,86%	16 528,97	13 791,52
S&P 500	4 566,74	0,35%	18,93%	4 607,07	3 764,49
IBEX 35	10 003,40	0,68%	21,56%	10 014,30	8 059,50
NIKKEI 225	33 408,39	-0,12%	28,03%	33 853,46	25 661,89

