

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

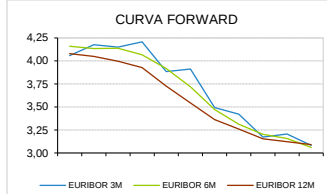
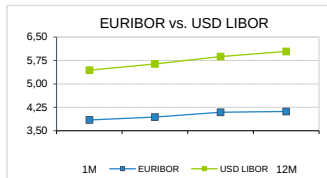
RENDA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8450	0	-2	1M	5,4394	0	1	5,2162	1,7050
3M	3,9380	0	-4	3M	5,6412	0	-2	5,2642	1,7025
6M	4,0920	-1	-3	6M	5,8738	1	-3	5,3238	1,7600
12M	4,1180	-4	-9	12M	6,0414	8	31	5,3373	1,9250

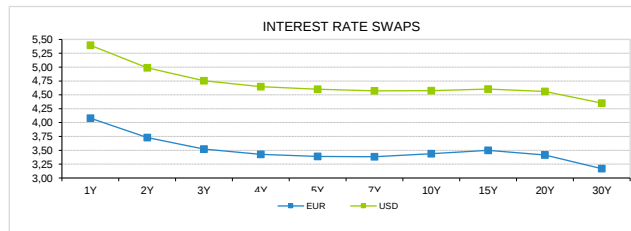
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0798	0	-7	3,3665	3,1160	3,3250
2Y	3,7292	1	-8	3,2291	3,1740	3,3670
3Y	3,5222	2	-6	3,1900	3,2260	3,4110
4Y	3,4259	2	-2	3,1990	3,2660	3,4530
5Y	3,3900	3	1	3,2235	3,3110	3,4950
7Y	3,3837	4	6	3,2850	3,3960	3,5507
10Y	3,4390	5	10	3,3860	3,4775	3,5670
15Y	3,4990	5	12	3,4403	3,4425	3,4250
20Y	3,4150	6	11	3,3410	3,2970	3,2460
30Y	3,1685	6	9	3,0990	3,0440	2,9870

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

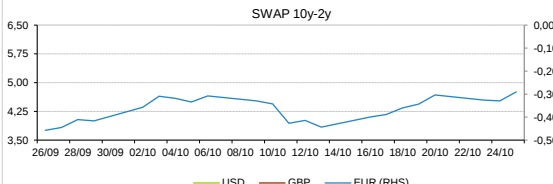
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	12,75
Austrália	4,10
Índia	4,50



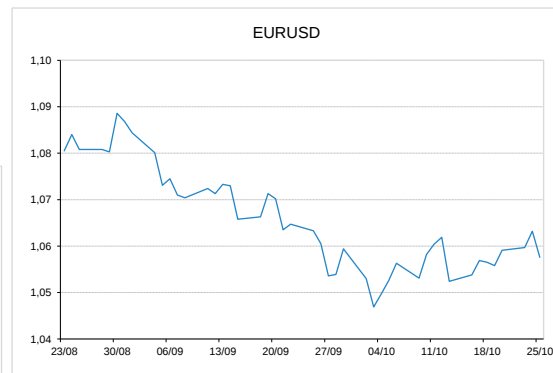
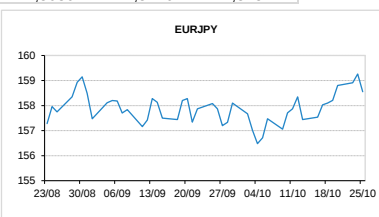
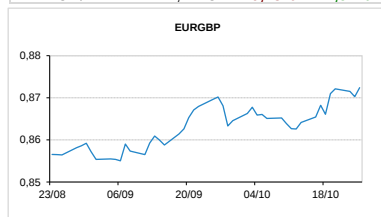
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,3950	0	-6	4,5540	4,3050	4,4790
2Y	4,9875	1	-3	4,4080	4,3520	4,4920
3Y	4,7560	2	7	4,3750	4,3920	4,5060
4Y	4,6484	3	15	4,3810	4,4190	4,5230
5Y	4,6024	5	21	4,3990	4,4400	4,5410
7Y	4,5738	7	28	4,4300	4,4800	4,5810
10Y	4,5764	9	33	4,4800	4,5360	4,6070
15Y	4,6048	10	37	4,5280	4,5380	4,5440
20Y	4,5618	10	38	4,4830	4,4460	4,4000
30Y	4,3518	11	39	4,2660	4,1970	4,1220



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	88,46	0,39	-3,42	OT 2Y	3,200	0,00	-2,40
JETFUEL	964,00	-41,50	-81,00	OT 5Y	3,225	0,03	3,30
DIESEL	902,75	-38,50	-101,50	OT 10Y	3,626	0,08	8,10
COBRE	8 077,00	79,50	-170,50	BUND 10Y	2,754	5,15	9,70
ZINCO	2 441,25	24,75	-117,75	SCHATZ 2Y	3,383	2,28	-1,50
OURO	1 983,44	12,47	67,52	T-NOTE 10Y	5,228	5,07	27,40
TRIGO	572,25	-8,25	-16,75	T-NOTE 2Y	5,368	2,28	5,80
LICENÇA C02	79,80	-0,78	-5,47	GILT 10Y	5,004	7,11	40,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0576	-0,53%	-0,54%	1,0622	1,0668	1,0760
EUR/GBP	0,8724	-0,25%	-0,32%	0,8756	0,8787	0,8858
EUR/JPY	158,55	0,45%	-0,30%	158,53	158,52	158,49
EUR/CHF	0,9473	-0,14%	1,98%	0,9415	0,9360	0,9259
EUR/BRL	5,2908	-0,06%	-0,60%	5,3711	5,4459	5,6050
EUR/PLN	4,4748	-0,25%	2,91%	4,5036	4,5276	4,5751


FIXINGS CONTRA USD e EUR

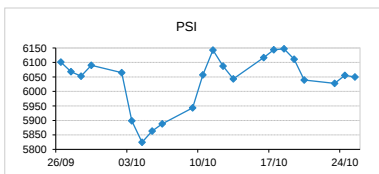
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0576	0,8724	158,55	0,9473	11,7534	7,4635	1,4579	1,6708	5,2908	11,8249
USD	0,9448	-	0,8235	149,93	0,8952	11,1100	7,0516	1,3782	1,5790	5,0013	11,1699

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,342	-0,41	3,22
BCP	0,277	-0,11	88,87
CORT. AMORIM	9,000	-1,53	3,21
CTT	3,465	-0,86	12,50
EDP	3,802	0,03	-18,34
EDP R	14,665	1,73	-28,74
GALP	14,355	-0,45	13,84
GREENVOLT	6,065	1,34	-22,24
J MARTINS	19,970	-1,04	-1,04
MOTA ENGL	2,955	-0,51	152,56
NAVIGATOR	3,534	0,51	2,32
NOS	3,408	0,06	-6,50
REN	2,420	0,21	-3,97
SEMAPA	13,340	-0,45	7,93
SONAE SGPS	0,921	0,11	-1,55
IBERSOL	6,600	-1,49	19,57

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	1,73
GREENVOLT	1,34
NAVIGATOR	0,51
REN	0,21
SONAE SGPS	0,11
MOTA ENGL	-0,51
CTT	-0,86
J MARTINS	-1,04
IBERSOL	-1,49
CORT. AMORI	-1,53



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 050,12	-0,09%	5,66%	6 273,94	5 553,90
CAC40	6 915,07	0,31%	6,82%	7 581,26	6 135,38
ESTX 50 PR	4 073,35	0,20%	7,37%	4 491,51	3 511,52
XTRA DAX	14 892,18	0,08%	6,96%	16 528,97	12 789,26
S&P 500	4 215,88	-0,77%	9,78%	4 607,07	3 698,15
IBEX 35	8 984,80	0,10%	9,18%	9 741,90	7 675,20
NIKKEI 225	31 269,92	0,67%	19,83%	33 772,89	25 661,89

