

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

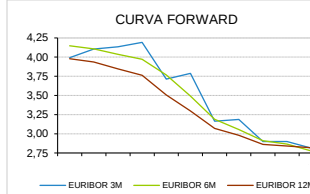
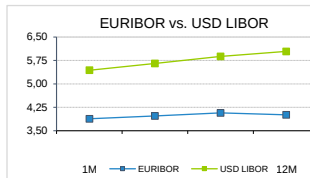
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8830	-1	3	1M	5,4372	0	0	5,2080	1,6850
3M	3,9740	2	2	3M	5,6535	1	0	5,2589	1,7038
6M	4,0720	-1	-7	6M	5,8819	1	-1	5,3108	1,7500
12M	4,0120	-3	-19	12M	6,0414	8	31	5,2975	1,8250

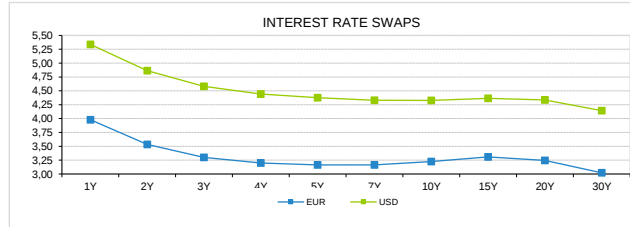
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9795	-1	-18	3,0730	2,8810	3,1200
2Y	3,5328	-1	-30	2,9440	2,9426	3,1700
3Y	3,3008	-1	-32	2,9180	3,0060	3,2160
4Y	3,1990	-2	-31	2,9430	3,0589	3,2580
5Y	3,1629	-3	-30	2,9780	3,1020	3,3005
7Y	3,1647	-5	-27	3,0540	3,1960	3,3720
10Y	3,2260	-6	-25	3,1660	3,2880	3,4010
15Y	3,3090	-7	-20	3,2500	3,2795	3,2835
20Y	3,2460	-7	-18	3,1735	3,1525	3,1200
30Y	3,0213	-7	-15	2,9560	2,9190	2,8760

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

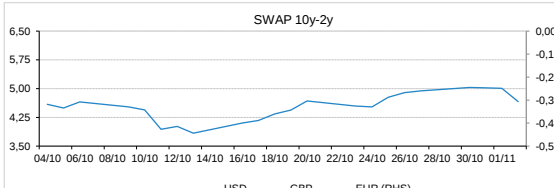
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,10
Índia	4,50



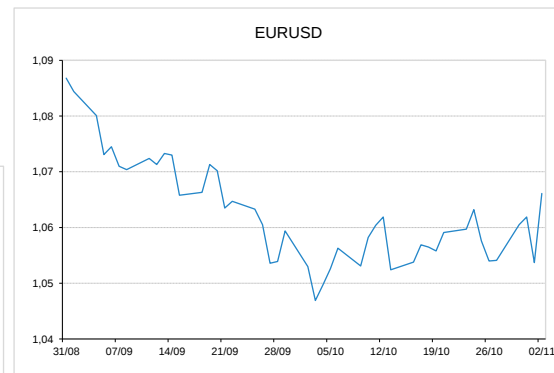
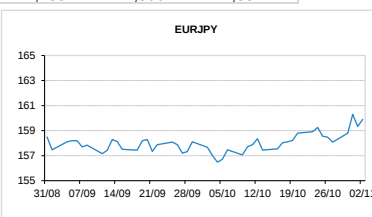
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,3382	2	-13	4,3590	4,0120	4,1840
2Y	4,8632	4	-17	4,1700	4,0480	4,2050
3Y	4,5810	3	-14	4,1190	4,0910	4,2240
4Y	4,4417	1	-11	4,1110	4,1230	4,2450
5Y	4,3766	0	-10	4,1240	4,1490	4,2710
7Y	4,3315	-2	-7	4,1555	4,2000	4,3240
10Y	4,3289	-5	-5	4,2150	4,2720	4,3600
15Y	4,3655	-7	0	4,2760	4,2900	4,3150
20Y	4,3350	-8	2	4,2460	4,2140	4,1845
30Y	4,1425	-9	5	4,0480	3,9840	3,9220



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	86,32	1,69	-2,74	OT 2Y	3,023	-0,02	-23,20
JETFUEL	959,25	3,50	-98,25	OT 5Y	2,993	-0,05	-31,90
DIESEL	908,25	8,00	-111,50	OT 10Y	3,388	-0,10	-32,30
COBRE	8 108,00	-1,00	-161,00	BUND 10Y	2,569	-4,59	-26,10
ZINCO	2 493,99	70,99	-155,26	SCHATZ 2Y	3,274	2,27	-11,70
OURO	1 982,19	-0,35	154,16	T-NOTE 10Y	5,048	-6,75	-9,40
TRIGO	565,50	3,75	0,75	T-NOTE 2Y	5,281	3,10	-10,40
LICENÇA C02	79,07	0,53	-1,73	GILT 10Y	4,698	-13,69	-27,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0661	1,18%	1,24%	1,0706	1,0751	1,0849
EUR/GBP	0,87305	-0,41%	-0,78%	0,8762	0,8794	0,8868
EUR/JPY	159,89	-0,35%	-1,39%	159,87	159,86	159,83
EUR/CHF	0,9621	-0,26%	0,01%	0,9563	0,9509	0,9410
EUR/BRL	5,239	1,69%	1,23%	5,3197	5,3928	5,5629
EUR/PLN	4,4528	0,33%	3,72%	4,4834	4,5067	4,5572


FIXINGS CONTRA USD e EUR

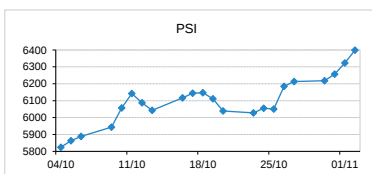
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0661	0,8731	159,89	0,9621	11,8183	7,4638	1,4629	1,65366	5,2390	11,8693
USD	0,9398	-	0,8208	150,285	0,9043	11,1134	7,0138	1,3792	1,5562	4,9585	11,1738

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,610	1,23	9,59
BCP	0,304	1,27	107,58
CORT. AMORIM	9,280	1,87	6,42
CTT	3,650	1,67	18,51
EDP	4,092	2,48	-12,11
EDP R	15,520	1,50	-24,59
GALP	14,385	0,52	14,08
GREENVOLT	6,435	1,42	-17,50
J MARTINS	22,200	0,54	10,01
MOTA ENGIL	3,185	2,58	172,22
NAVIGATOR	3,778	0,48	9,38
NOS	3,548	1,84	-2,66
REN	2,475	0,61	-1,79
SEMAPA	13,460	0,60	8,90
SONAE SGPS	0,950	1,77	1,60
IBERSOL	6,720	0,00	21,74

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	2,58
EDP	2,48
CORT. AMORI	1,87
NOS	1,84
SONAE SGPS	1,77



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 398,43	1,19%	11,74%	6 421,95	5 591,09
CAC40	7 060,69	1,85%	9,07%	7 581,26	6 191,73
ESTX 50 PR	4 169,62	1,90%	9,91%	4 491,51	3 563,42
XTRA DAX	15 143,60	1,48%	8,76%	16 528,97	13 022,64
S&P 500	4 300,40	1,48%	12,01%	4 607,07	3 698,15
IBEX 35	9 252,90	1,96%	12,44%	9 741,90	7 798,40
NIKKEI 225	31 949,89	1,10%	22,44%	33 772,89	25 661,89

