

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

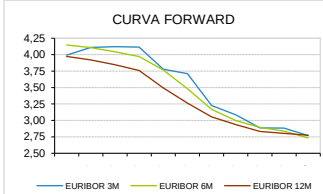
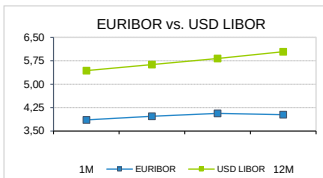
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8580	1	-1	1M	5,4365	0	-2	5,1980	1,7200
3M	3,9730	1	-1	3M	5,6273	0	-4	5,2368	1,7326
6M	4,0660	-1	-5	6M	5,8215	0	-6	5,2694	1,7400
12M	4,0270	0	-17	12M	6,0414	8	31	5,1979	1,8100

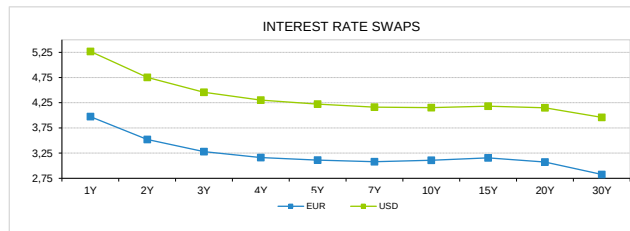
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9740	0	-11	3,0560	2,7905	2,9570
2Y	3,5219	0	-16	2,9190	2,8343	2,9910
3Y	3,2791	-1	-18	2,8760	2,8900	3,0310
4Y	3,1631	-1	-19	2,8770	2,9100	3,0675
5Y	3,1100	-2	-20	2,8930	2,9496	3,1025
7Y	3,0793	-3	-22	2,9400	3,0420	3,1810
10Y	3,1070	-5	-24	3,0250	3,1015	3,1830
15Y	3,1560	-7	-26	3,0795	3,0740	3,0542
20Y	3,0719	-6	-26	2,9850	2,9366	2,8845
30Y	2,8270	-8	-26	2,7643	2,6900	2,6330

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

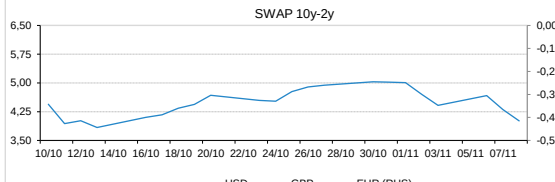
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,50



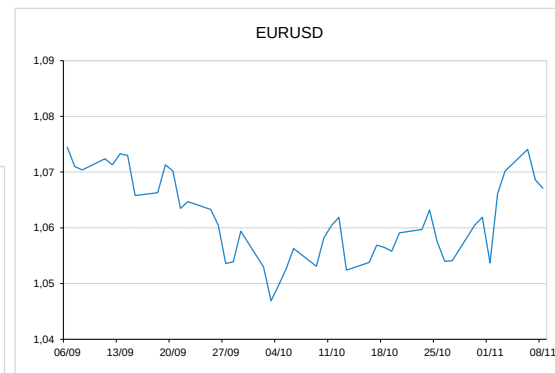
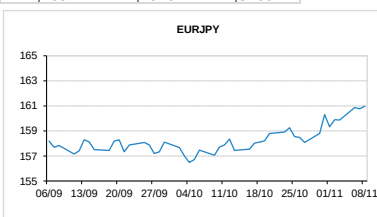
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,2688	1	-7	4,2040	3,8140	3,9800
2Y	4,7549	0	-17	4,0145	3,8460	3,9960
3Y	4,4578	-1	-25	3,9500	3,8890	4,0190
4Y	4,3030	-2	-27	3,9340	3,9180	4,0400
5Y	4,2244	-3	-29	3,9420	3,9460	4,0640
7Y	4,1638	-4	-32	3,9670	3,9950	4,1125
10Y	4,1521	-4	-34	4,0210	4,0650	4,1550
15Y	4,1820	-5	-34	4,0820	4,0895	4,1170
20Y	4,1511	-6	-34	4,0550	4,0180	3,9900
30Y	3,9600	-6	-33	3,8590	3,7920	3,7330



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	80,16	-1,45	-2,97	OT 2Y	3,111	0,03	-1,10
JETFUEL	934,75	-32,50	13,25	OT 5Y	2,983	-0,03	-19,60
DIESEL	874,75	-29,25	-3,50	OT 10Y	3,357	-0,04	-21,20
COBRE	8 195,00	-51,50	140,50	BUND 10Y	2,487	-4,26	-14,90
ZINCO	2 560,05	-5,20	64,55	SCHATZ 2Y	3,297	0,51	6,60
OURO	1 954,28	-15,17	121,27	T-NOTE 10Y	4,933	-2,67	-6,10
TRIGO	593,00	22,75	24,75	T-NOTE 2Y	5,199	-0,41	2,10
LICENÇA C02	75,47	0,22	-4,99	GILT 10Y	4,518	-5,15	-33,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0671	-0,14%	1,33%	1,0716	1,0759	1,0853
EUR/GBP	0,87015	-0,18%	-0,57%	0,8733	0,8763	0,8833
EUR/JPY	160,97	-0,12%	-2,43%	160,95	160,94	160,91
EUR/CHF	0,9620	0,11%	-0,42%	0,9561	0,9508	0,9409
EUR/BRL	5,2375	-0,38%	3,62%	5,3142	5,3873	5,5503
EUR/PLN	4,4408	0,36%	2,77%	4,4694	4,4919	4,5409


FIXINGS CONTRA USD e EUR

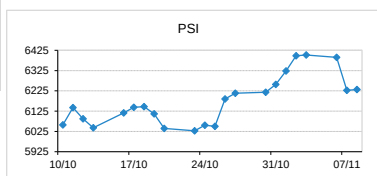
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0671	0,8702	160,97	0,9620	11,6580	7,4578	1,4781	1,66849	5,2375	11,9734
USD	0,9341	-	0,8139	150,84	0,8985	10,8872	6,9664	1,3798	1,5586	4,8840	11,1934

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,568	1,06	8,59
BCP	0,281	0,61	92,01
CORT. AMORIM	9,050	1,12	3,78
CTT	3,530	1,58	14,61
EDP	4,145	-0,60	-10,98
EDP R	15,850	-0,91	-22,98
GALP	13,410	-0,52	6,34
GREENVOLT	6,545	2,03	-16,09
J MARTINS	22,300	-0,45	10,51
MOTA ENGIL	3,020	1,68	158,12
NAVIGATOR	3,734	0,27	8,11
NOS	3,438	0,17	-5,68
REN	2,435	-0,41	-3,37
SEMAPA	13,660	1,79	10,52
SONAE SGPS	0,940	0,64	0,53
IBERSOL	6,600	-0,60	19,57

MAIORES GANHOS/PERDAS

Título	Variação %
GREENVOLT	2,03
SEMAPA	1,79
MOTA ENGIL	1,68
CTT	1,58
CORT. AMORIM	1,12
J MARTINS	-0,45
GALP	-0,52
EDP	-0,60
IBERSOL	-0,60
EDP R	-0,91



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 231,32	0,06%	8,82%	6 445,78	5 591,09
CAC40	7 034,16	0,69%	8,66%	7 581,26	6 378,32
ESTX 50 PR	4 178,49	0,60%	10,15%	4 491,51	3 695,17
XTRA DAX	15 229,60	0,51%	9,38%	16 528,97	13 487,91
S&P 500	4 374,20	-0,09%	13,94%	4 607,07	3 744,22
IBEX 35	9 283,80	0,52%	12,82%	9 741,90	7 922,00
NIKKEI 225	32 166,48	-0,33%	23,27%	33 772,89	25 661,89

