

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

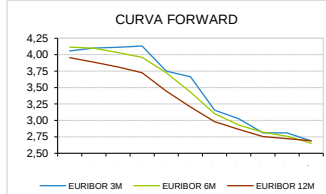
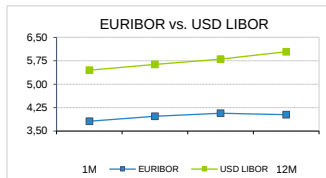
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8150	-1	-5	1M	5,4493	0	0	5,1995	1,7025
3M	3,9730	1	0	3M	5,6331	0	-3	5,2284	1,7294
6M	4,0700	1	-4	6M	5,8011	1	-10	5,2390	1,7400
12M	4,0230	1	-16	12M	6,0414	8	31	5,1211	1,8325

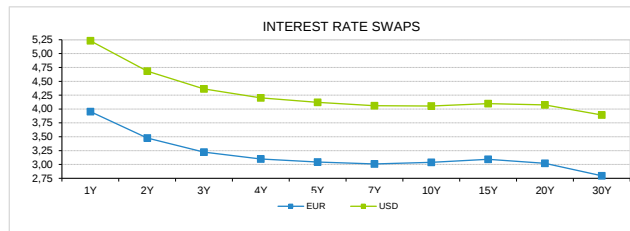
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9537	-1	-15	2,9845	2,7125	2,8745
2Y	3,4775	-2	-28	2,8410	2,7555	2,9190
3Y	3,2238	-3	-33	2,7970	2,7870	2,9590
4Y	3,1000	-3	-36	2,7970	2,8350	2,9960
5Y	3,0438	-4	-37	2,8130	2,8740	3,0331
7Y	3,0100	-4	-38	2,8635	2,9450	3,0923
10Y	3,0389	-4	-40	2,9520	3,0365	3,1270
15Y	3,0933	-3	-38	3,0173	3,0208	3,0125
20Y	3,0215	-3	-35	2,9370	2,8970	2,8546
30Y	2,7960	-2	-33	2,7110	2,6680	2,6180

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

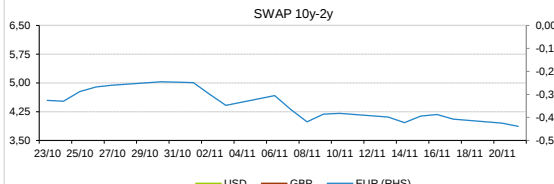
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,50



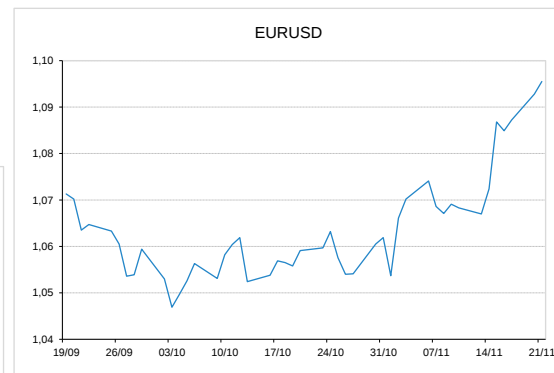
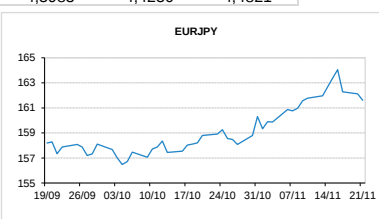
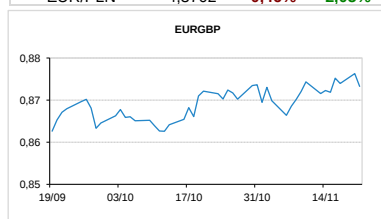
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,2312	-2	-13	4,1040	3,7100	3,8640
2Y	4,6847	-4	-23	3,8930	3,7290	3,8920
3Y	4,3646	-4	-31	3,8340	3,7730	3,9190
4Y	4,2026	-4	-37	3,8140	3,8080	3,9490
5Y	4,1198	-3	-41	3,8230	3,8390	3,9760
7Y	4,0598	-3	-45	3,8560	3,8990	4,0320
10Y	4,0545	-2	-46	3,9210	3,9800	4,0860
15Y	4,0975	-1	-44	3,9960	4,0160	4,0570
20Y	4,0743	-1	-42	3,9810	3,9540	3,9340
30Y	3,8925	-1	-40	3,7930	3,7350	3,6830



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	81,89	-0,43	-9,00	OT 2Y	3,055	-0,03	-13,90
JETFUEL	932,00	8,25	-87,00	OT 5Y	2,901	-0,02	-32,60
DIESEL	854,25	17,00	-100,00	OT 10Y	3,211	-0,04	-39,80
COBRE	8 447,50	163,50	482,00	BUND 10Y	2,437	-5,88	-31,20
ZINCO	2 570,00	7,25	126,00	SCHATZ 2Y	3,310	-3,79	-6,30
OURO	2 001,82	23,75	20,42	T-NOTE 10Y	4,851	-2,08	-37,10
TRIGO	577,75	7,25	-35,75	T-NOTE 2Y	5,176	-3,30	-14,90
LICENÇA C02	75,21	-1,40	-6,20	GILT 10Y	4,340	-2,91	-71,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0955	0,25%	3,38%	1,1001	1,1043	1,1137
EUR/GBP	0,87326	0,35%	-0,20%	0,8763	0,8792	0,8859
EUR/JPY	161,61	0,32%	-1,67%	161,59	161,58	161,55
EUR/CHF	0,9646	0,38%	-1,43%	0,9587	0,9534	0,9436
EUR/BRL	5,3444	-0,60%	0,07%	5,4163	5,4918	5,6461
EUR/PLN	4,3702	-0,46%	2,05%	4,3983	4,4230	4,4821


FIXINGS CONTRA USD e EUR

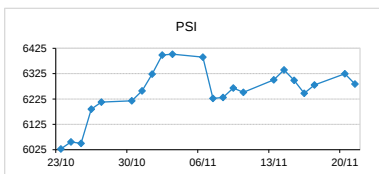
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0955	0,8733	161,61	0,9646	11,4055	7,4545	1,4958	1,66376	5,3444	11,6404
USD	0,9147	-	0,7977	147,79	0,8827	10,4194	6,8181	1,3691	1,5242	4,8893	10,6550

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,784	-1,36	13,72
BCP	0,294	0,51	100,61
CORT. AMORIM	9,050	-0,44	3,78
CTT	3,520	-0,56	14,29
EDP	4,237	-1,99	-9,00
EDP R	15,800	-3,01	-23,23
GALP	13,455	-1,28	6,70
GREENVOLT	6,680	-1,84	-14,36
J MARTINS	21,920	1,29	8,62
MOTA ENGIL	3,250	0,46	177,78
NAVIGATOR	3,770	0,05	9,15
NOS	3,392	-0,88	-6,94
REN	2,405	-0,82	-4,56
SEMAPA	13,480	-0,15	9,06
SONAE SGPS	0,922	-0,43	-1,44
IBERSOL	6,620	0,00	19,93

MAIORES GANHOS/PERDAS

Título	Variação %
J MARTINS	1,29
BCP	0,51
MOTA ENGIL	0,46
NAVIGATOR	0,05
GALP	-1,28
ALTRI	-1,36
GREENVOLT	-1,84
EDP	-1,99
EDP R	-3,01



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 284,39	-0,64%	9,75%	6 445,78	5 591,09
CAC40	7 229,45	-0,24%	11,67%	7 581,26	6 388,23
ESTX 50 PR	4 331,90	-0,24%	14,19%	4 491,51	3 767,26
XTRA DAX	15 900,53	-0,01%	14,20%	16 528,97	13 791,52
S&P 500	4 532,06	-0,33%	18,04%	4 607,07	3 764,49
IBEX 35	9 829,90	-0,09%	19,45%	9 858,40	8 059,50
NIKKEI 225	33 354,14	-0,10%	27,82%	33 853,46	25 661,89

