

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

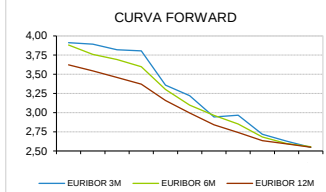
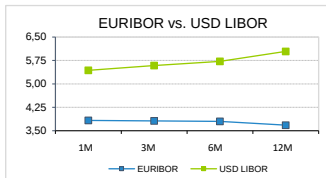
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8300	-1	-2	1M	5,4341	0	0	5,2065	1,4461
3M	3,8160	-1	-7	3M	5,5883	0	0	5,1258	1,3950
6M	3,7980	0	-2	6M	5,7218	1	-1	5,0383	1,3300
12M	3,6790	4	-1	12M	6,0414	8	31	4,8776	1,3900

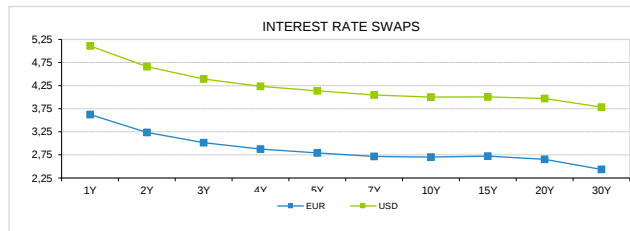
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6240	-4	-1	2,8430	2,4475	2,4796
2Y	3,2380	-8	0	2,6988	2,4393	2,5090
3Y	3,0158	-9	0	2,6150	2,4510	2,5408
4Y	2,8780	-10	-1	2,5705	2,4730	2,5720
5Y	2,7925	-11	-2	2,5535	2,4993	2,6040
7Y	2,7158	-11	-3	2,5580	2,5530	2,6530
10Y	2,7036	-11	-4	2,6049	2,6200	2,6827
15Y	2,7240	-11	-4	2,6445	2,6107	2,5949
20Y	2,6537	-10	-3	2,5680	2,5030	2,4566
30Y	2,4359	-9	-3	2,3590	2,2930	2,2380

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

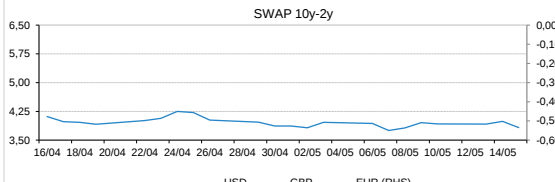
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	10,50
Austrália	4,35
Índia	4,50



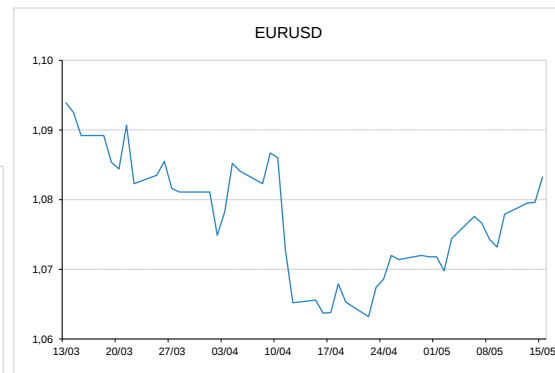
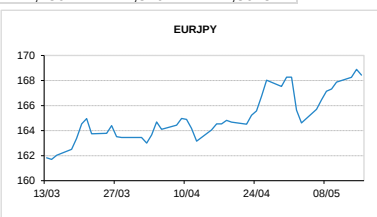
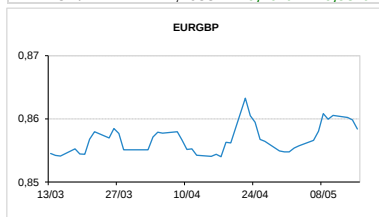
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1100	-4	-8	4,1700	3,7740	3,7770
2Y	4,6617	-7	-18	3,9845	3,7440	3,7890
3Y	4,3948	-8	-22	3,9170	3,7540	3,8060
4Y	4,2339	-8	-23	3,8685	3,7655	3,8240
5Y	4,1375	-8	-23	3,8520	3,7800	3,8390
7Y	4,0465	-8	-23	3,8440	3,8090	3,8795
10Y	4,0025	-7	-21	3,8660	3,8605	3,9190
15Y	4,0050	-6	-20	3,8970	3,8725	3,8900
20Y	3,9716	-6	-18	3,8630	3,8040	3,7760
30Y	3,7846	-5	-17	3,6790	3,5955	3,5330



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	82,53	0,15	-6,72	OT 2Y	2,893	-0,09	4,40
JETFUEL	804,25	-12,00	-83,75	OT 5Y	2,658	-0,12	-2,70
DIESEL	756,25	-17,75	-96,50	OT 10Y	3,053	-0,13	-7,90
COBRE	10.075,00	-71,50	656,50	BUND 10Y	2,394	-11,75	0,70
ZINCO	2.983,33	6,66	155,27	SCHATZ 2Y	3,204	-7,82	10,10
OURO	2.377,99	19,87	-5,35	T-NOTE 10Y	4,778	-6,39	-21,00
TRIGO	672,75	0,25	105,25	T-NOTE 2Y	5,018	-6,57	-13,70
LICENÇA C02	69,39	-0,83	-1,16	GILT 10Y	4,184	-11,26	-20,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0832	0,33%	1,65%	1,0878	1,0925	1,1024
EUR/GBP	0,8584	0,17%	-0,51%	0,8614	0,8644	0,8708
EUR/JPY	168,43	0,27%	-2,60%	168,41	168,40	168,37
EUR/CHF	0,9818	-0,10%	-1,35%	0,9754	0,9695	0,9592
EUR/BRL	5,5725	-0,40%	-1,13%	5,6458	5,7218	5,8792
EUR/PLN	4,2638	0,10%	0,95%	4,2861	4,3104	4,3673


FIXINGS CONTRA USD e EUR

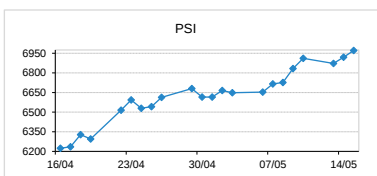
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0832	0,8584	168,43	0,9818	11,6176	7,4615	1,4786	1,62801	5,5725	11,6422
USD	0,9211	-	0,7908	155,355	0,9048	10,7148	6,8729	1,3632	1,5006	5,1345	10,7384

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,615	0,63	22,07
BCP	0,352	0,51	28,17
CORT. AMORIM	9,680	0,62	5,91
CTT	4,335	0,12	24,21
EDP	3,885	2,37	-14,71
EDP R	15,080	3,08	-18,60
GALP	19,380	-2,66	45,28
GREENVOLT	8,310	0,06	1,59
J MARTINS	20,160	0,80	-12,50
MOTA ENGIL	4,100	0,49	3,54
NAVIGATOR	4,436	0,23	25,03
NOS	3,445	-0,29	7,66
REN	2,495	3,74	7,31
SEMAPA	16,600	0,61	23,88
SONAE SGPS	0,943	0,53	4,26
IBERSOL	7,400	2,78	10,78

MAIORES GANHOS/PERDAS

Título	Variação %
REN	3,74
EDP R	3,08
IBERSOL	2,78
EDP	2,37
J MARTINS	0,80
NOS	-0,29
GALP	-2,66



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.971,10	0,75%	8,98%	6.993,53	5.726,81
CAC40	8.239,99	0,17%	9,24%	8.259,19	6.773,82
ESTX 50 PR	5.100,90	0,41%	12,82%	5.121,71	3.993,10
XTRA DAX	18.869,36	0,82%	12,64%	18.892,92	14.630,21
S&P 500	5.291,55	0,85%	10,94%	5.293,15	4.103,78
IBEX 35	11.362,80	1,10%	12,48%	11.377,10	8.879,30
NIKKEI 225	38.385,73	0,08%	14,71%	41.087,75	29.779,07

