

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

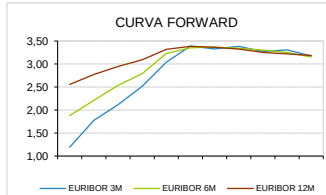
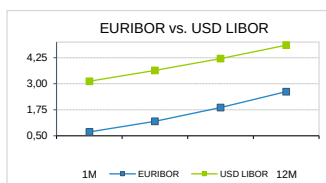
RENDA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	0,6850	-4	59	1M	3,1206	1	60	2,3676	0,3350
3M	1,1930	-4	65	3M	3,6419	0	57	3,2943	0,5075
6M	1,8580	1	88	6M	4,2081	-4	64	4,1805	0,9200
12M	2,6210	0	114	12M	4,8517	-5	73	5,0549	1,2700

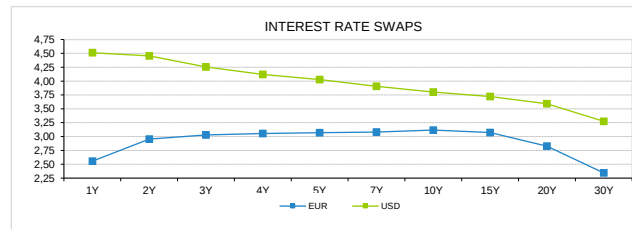
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5554	-7	82	3,3569	3,1333	3,1337
2Y	2,9540	-11	87	3,2750	3,1380	3,1143
3Y	3,0300	-11	88	3,2270	3,1330	3,1280
4Y	3,0560	-8	87	3,2095	3,1260	3,1530
5Y	3,0680	-8	84	3,1930	3,1320	3,1705
7Y	3,0810	-6	78	3,1770	3,1610	3,1698
10Y	3,1170	-4	70	3,1900	3,1470	3,0730
15Y	3,0720	-1	58	3,0740	2,9130	2,7230
20Y	2,8280	0	47	2,7889	2,5890	2,3860
30Y	2,3438	-2	28	2,2950	2,1280	1,9700

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

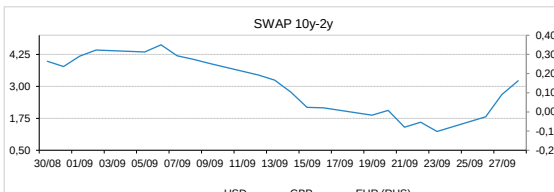
Zona Euro	1,25
EUA	3,25
Reino Unido	2,25
Japão	0,10
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,35
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,5115	-5	67	4,5535	3,6718	3,5930
2Y	4,4541	-11	69	4,0910	3,6145	3,5628
3Y	4,2562	-15	68	3,9591	3,6259	3,4980
4Y	4,1204	-16	68	3,8783	3,5910	3,5222
5Y	4,0293	-16	69	3,8200	3,5560	3,5283
7Y	3,9078	-14	68	3,7075	3,5480	3,5308
10Y	3,8020	-13	61	3,6820	3,5599	3,4935
15Y	3,7218	-10	51	3,6072	3,4475	3,3425
20Y	3,5926	-9	43	3,4455	3,3172	3,1868
30Y	3,2747	-9	32	3,1625	2,9920	2,8885

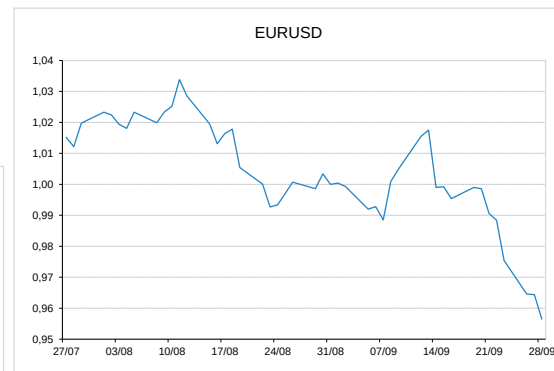


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	88,03	1,76	-10,98	OT 2Y	2,177	-0,03	116,40
JETFUEL	995,17	44,17	-259,81	OT 5Y	2,646	-0,11	75,40
DIESEL	994,67	45,67	-215,31	OT 10Y	3,232	-0,10	64,40
COBRE	7.291,00	11,50	-807,50	BUND 10Y	1,854	-3,54	75,60
ZINCO	2.880,00	-60,00	-730,00	SCHATZ 2Y	2,375	-17,51	64,80
OURO	1.655,30	26,40	-82,84	T-NOTE 10Y	4,464	-16,33	54,60
TRIGO	894,00	22,50	88,75	T-NOTE 2Y	4,524	-16,67	73,80
LICENÇA C02	65,33	-2,63	-24,98	GILT 10Y	4,427	-43,59	160,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	0,9565	-0,82%	-4,22%	0,9628	0,9697	0,9789
EUR/GBP	0,90268	-1,10%	-5,37%	0,9084	0,9157	0,9299
EUR/JPY	138,39	0,64%	0,07%	138,39	138,38	138,36
EUR/CHF	0,9446	0,75%	2,49%	0,9427	0,9402	0,9339
EUR/BRL	5,1958	-0,67%	-3,21%	5,3369	5,4757	5,7078
EUR/PLN	4,8148	-0,58%	-1,67%	4,9090	4,9998	5,1485



FIXINGS CONTRA USD e EUR

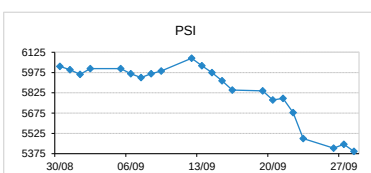
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	0,9565	0,9027	138,39	0,9446	10,8838	7,4364	1,3203	1,48672	5,1958	10,4013
USD	1,0385	-	0,9307	144,565	0,9816	11,3132	7,7229	1,3685	1,5445	5,3636	10,8051

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,165	1,47	23,69
BCP	0,128	-5,06	-9,37
CORT. AMORIM	9,010	0,33	-20,12
CTT	2,620	-0,38	-42,48
EDP	4,540	-0,26	-6,04
EDP R	21,200	-0,42	-3,20
GALP	9,616	0,71	12,86
J MARTINS	20,660	-2,82	2,79
MOTA ENGIL	1,082	-2,52	-15,20
NAVIGATOR	3,456	0,93	3,16
NOS	3,402	-0,70	-0,23
REN	2,440	0,00	-4,13
SEMAPA	12,300	-3,00	5,13
SONAE SGPS	0,842	-0,88	-16,05
GREENVOLT	8,430	-1,29	35,75

MAIORES GANHOS/PERDAS

Título	Variação %
ALTRI	1,47
NAVIGATOR	0,93
GALP	0,71
CORT. AMORI	0,33
GREENVOLT	-1,29
MOTA ENGIL	-2,52
J MARTINS	-2,82
SEMAPA	-3,00
BCP	-5,06



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.391,93	-0,96%	-3,19%	6.370,78	5.163,65
CAC40	5.770,28	0,29%	-19,33%	7.384,86	5.651,49
ESTX 50 PR	3.337,65	0,27%	-22,35%	4.415,23	3.259,33
XTRA DAX	12.186,95	0,39%	-22,28%	16.290,19	11.862,84
S&P 500	3.683,58	1,02%	-22,70%	4.818,62	3.623,29
IBEX 35	7.441,20	-0,06%	-14,60%	9.198,10	7.273,00
NIKKEI 225	26.173,98	-1,50%	-9,09%	29.960,93	24.681,74

