

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

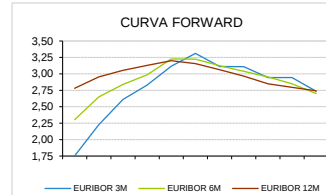
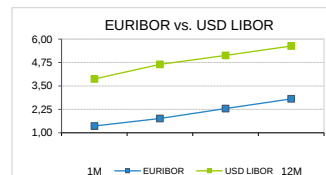
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,3620	-3	52	1M	3,8731	-1	56	2,9288	0,2550
3M	1,7620	-4	42	3M	4,6497	2	73	3,3504	0,4525
6M	2,2910	-3	29	6M	5,1336	-2	71	3,7955	0,8300
12M	2,8110	-5	12	12M	5,6313	0	58	4,2594	1,2000

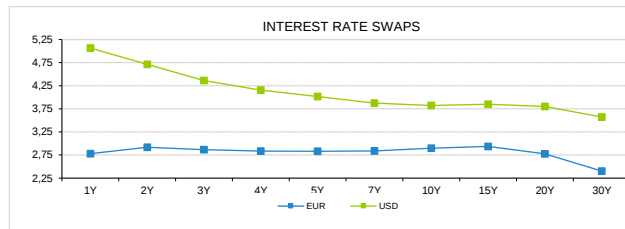
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7803	4	15	3,0630	2,7441	2,8455
2Y	2,9197	7	-4	2,9087	2,7843	2,8510
3Y	2,8653	7	-16	2,9425	2,8040	2,9450
4Y	2,8355	8	-25	2,9200	2,8770	2,9765
5Y	2,8326	9	-31	2,8479	2,8460	2,9709
7Y	2,8370	9	-37	2,9320	2,9140	3,0250
10Y	2,8985	9	-41	2,9350	2,9740	3,0010
15Y	2,9367	8	-37	2,9270	2,8515	2,7523
20Y	2,7759	7	-37	2,7340	2,6130	2,4878
30Y	2,4025	6	-29	2,3560	2,2340	2,1125

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

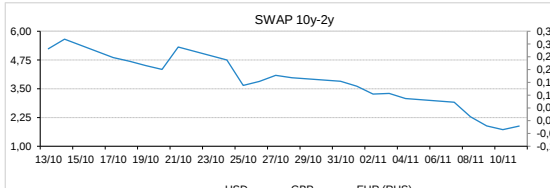
Zona Euro	2,00
EUA	4,00
Reino Unido	3,00
Japão	0,10
Canadá	3,75
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,85
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0660	0	35	4,2632	3,4561	3,6246
2Y	4,7113	1	7	3,9480	3,4365	3,4814
3Y	4,3615	0	-8	3,7998	3,4603	3,5033
4Y	4,1552	2	-14	3,7049	3,4615	3,5493
5Y	4,0150	1	-18	3,6668	3,4806	3,5883
7Y	3,8758	0	-19	3,6245	3,4980	3,6778
10Y	3,8205	0	-14	3,6780	3,6455	3,7533
15Y	3,8515	0	-4	3,7240	3,6702	3,7025
20Y	3,8030	0	3	3,6758	3,5900	3,5588
30Y	3,5720	0	11	3,4511	3,3306	3,2610

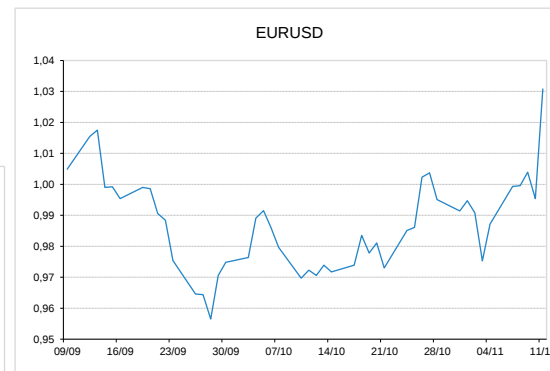
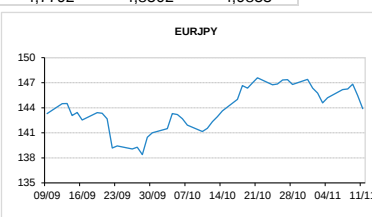


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	95,68	2,01	3,19	OT 2Y	2,250	0,15	31,30
JETFUEL	1,023,40	-8,08	-100,96	OT 5Y	2,553	0,18	-7,30
DIESEL	1,008,00	-14,32	-141,36	OT 10Y	3,110	0,16	-30,00
COBRE	8,263,00	167,00	693,00	BUND 10Y	1,761	17,29	-24,70
ZINCO	2,900,50	32,00	-86,00	SCHATZ 2Y	2,535	15,53	14,30
OURO	1,763,87	8,41	97,53	T-NOTE 10Y	4,477	4,00	-8,00
TRIGO	810,75	7,25	-90,25	T-NOTE 2Y	4,729	4,48	8,80
LICENÇA C02	75,77	2,72	9,43	GILT 10Y	3,502	11,71	-152,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0308	3,56%	6,02%	1,0385	1,0447	1,0563
EUR/GBP	0,87538	-0,27%	0,19%	0,8792	0,8827	0,8901
EUR/JPY	143,89	1,10%	-1,63%	143,88	143,87	143,85
EUR/CHF	0,9770	0,68%	-0,95%	0,9735	0,9694	0,9603
EUR/BRL	5,4903	-0,05%	-6,24%	5,6366	5,7578	6,0272
EUR/PLN	4,6799	0,24%	3,64%	4,7792	4,8502	4,9853



FIXINGS CONTRA USD e EUR

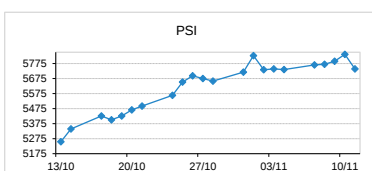
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0308	0,8754	143,89	0,9770	10,7192	7,4382	1,3718	1,54268	5,4903	10,2499
USD	0,9686	-	0,8493	139,05	0,9461	10,3839	7,2052	1,3267	1,4931	5,2718	9,9208

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,565	-2,79	33,27
BCP	0,145	0,21	2,70
CORT. AMORIM	8,820	-0,90	-21,81
CTT	3,295	4,27	-27,66
EDP	4,402	-2,76	-8,90
EDP R	21,990	-3,47	0,41
GALP	11,310	3,01	32,75
J MARTINS	20,200	-3,07	0,50
MOTA ENGIL	1,214	-1,94	-3,20
NAVIGATOR	3,660	-3,48	9,25
NOS	3,876	-1,62	13,67
REN	2,555	-3,40	0,39
SEMAPA	13,900	0,72	18,80
SONAE SGPS	0,966	-2,28	-3,74
GREENVOLT	8,200	-4,43	32,04

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	4,27
GALP	3,01
SEMAPA	0,72
BCP	0,21
J MARTINS	-3,07
REN	-3,40
EDP R	-3,47
NAVIGATOR	-3,48
GREENVOLT	-4,43



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.739,34	-1,66%	3,05%	6.370,78	5.128,86
CAC40	6.594,62	0,58%	-7,81%	7.384,86	5.628,42
ESTX 50 PR	3.868,75	0,58%	-10,00%	4.415,23	3.249,57
XTRA DAX	14.224,86	0,56%	-10,45%	16.290,19	11.862,84
S&P 500	3.954,19	-0,05%	-17,03%	4.818,62	3.491,58
IBEX 35	8.104,70	-0,35%	-6,99%	9.164,10	7.189,60
NIKKEI 225	28.263,57	2,98%	-1,83%	29.960,93	24.681,74

