

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

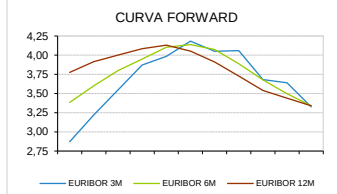
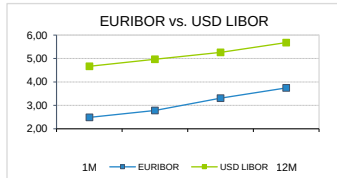
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4870	1	30	1M	4,6694	1	10	3,9949	0,8900
3M	2,7830	4	30	3M	4,9710	1	15	4,2054	1,2600
6M	3,3110	2	30	6M	5,2634	-1	16	4,4316	1,2900
12M	3,7450	2	33	12M	5,6816	-1	37	4,6828	1,6400

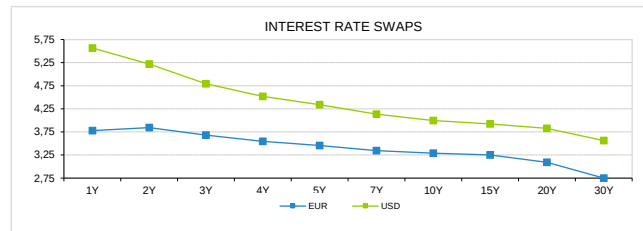
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,7771	6	39	3,9185	3,1108	3,0330
2Y	3,8433	7	54	3,6315	3,0930	3,0344
3Y	3,6818	7	57	3,4620	3,0790	3,0553
4Y	3,5445	7	55	3,3680	3,0660	3,0785
5Y	3,4557	8	53	3,3046	3,0700	3,1010
7Y	3,3440	7	48	3,2410	3,1020	3,1390
10Y	3,2910	6	44	3,2320	3,1360	3,1290
15Y	3,2530	4	42	3,1810	3,0290	2,9320
20Y	3,0909	4	42	3,0055	2,8390	2,7170
30Y	2,7510	4	43	2,6740	2,5250	2,4190

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

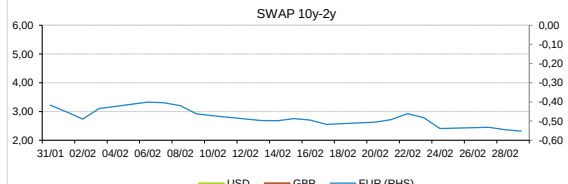
Zona Euro	3,00
EUA	4,75
Reino Unido	4,00
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,5663	3	55	4,8329	3,6190	3,5390
2Y	5,2182	5	83	4,3565	3,5730	3,5563
3Y	4,7939	6	85	4,1105	3,5670	3,5530
4Y	4,5208	6	81	3,9780	3,5630	3,5570
5Y	4,3402	7	75	3,9074	3,5640	3,5896
7Y	4,1363	7	68	3,8110	3,5820	3,6110
10Y	3,9982	6	59	3,7630	3,6198	3,6370
15Y	3,9224	6	50	3,7438	3,6076	3,5295
20Y	3,8280	5	43	3,6570	3,5087	3,4340
30Y	3,5623	4	36	3,4156	3,2654	3,1754

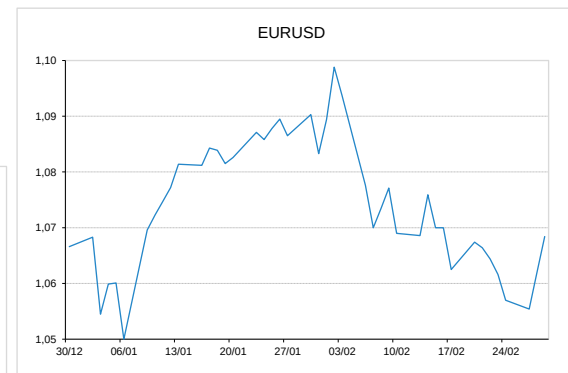
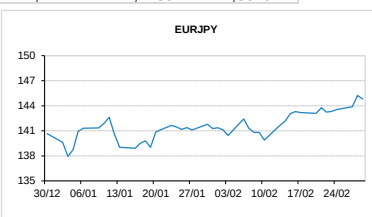
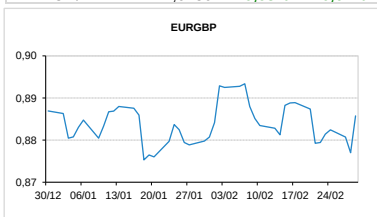


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	83,67	0,22	1,09	OT 2Y	3,219	0,05	321,90
JETFUEL	874,75	-4,11	-154,64	OT 5Y	3,306	0,07	330,60
DIESEL	837,57	-4,48	-117,74	OT 10Y	3,583	0,07	358,30
COBRE	8.980,00	159,00	-261,50	BUND 10Y	2,373	9,13	237,30
ZINCO	3.013,50	11,50	-385,26	SCHATZ 2Y	3,464	8,11	346,40
OURO	1.841,19	14,26	-109,33	T-NOTE 10Y	4,609	7,17	460,90
TRIGO	710,00	4,50	-60,50	T-NOTE 2Y	5,096	8,63	509,60
LICENÇA C02	97,08	-2,72	1,63	GILT 10Y	4,009	0,49	400,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0684	0,61%	-1,93%	1,0741	1,0792	1,0890
EUR/GBP	0,88574	-0,99%	-0,18%	0,8888	0,8911	0,8954
EUR/JPY	144,82	0,28%	-2,38%	144,81	144,79	144,77
EUR/CHF	1,0018	-0,53%	-0,35%	0,9972	0,9921	0,9823
EUR/BRL	5,5456	-0,13%	0,09%	5,6720	5,7920	6,0030
EUR/PLN	4,6730	0,68%	0,67%	4,7271	4,7739	4,8610



FIXINGS CONTRA USD e EUR

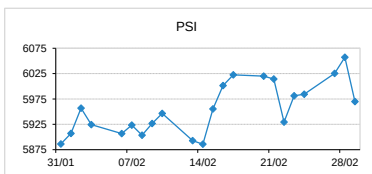
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0684	0,8857	144,82	1,0018	11,1264	7,4416	1,4512	1,57745	5,5456	11,0868
USD	0,9371	-	0,8329	136,115	0,9392	10,4440	6,9736	1,3602	1,4785	5,1933	10,3965

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,670	0,69	-6,69
BCP	0,224	-1,93	52,87
CORT. AMORIM	9,780	0,10	12,16
CTT	3,690	-1,60	19,81
EDP	4,708	-1,42	1,12
EDP R	19,340	-0,36	-6,03
GALP	11,020	-4,67	-12,61
GREENVOLT	7,070	-2,62	-9,36
J MARTINS	19,410	-0,05	-3,82
MOTA ENGIL	1,600	-13,98	36,75
NAVIGATOR	3,330	0,06	-3,59
NOS	4,200	0,43	10,99
REN	2,540	-0,20	0,79
SEMAPA	14,300	-0,28	15,70
SONAE SGPS	1,022	-1,45	9,30

MAIORES GANHOS/PERDAS

Título	Variação %
ALTRI	0,69
NOS	0,43
CORT. AMORI	0,10
NAVIGATOR	0,06
CTT	-1,60
BCP	-1,93
GREENVOLT	-2,62
GALP	-4,67
MOTA ENGIL	-13,98



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.969,73	-1,44%	4,25%	6.370,78	5.128,86
CAC40	7.234,25	-0,46%	11,75%	7.387,29	5.628,42
ESTX 50 PR	4.215,75	-0,53%	11,13%	4.316,17	3.249,57
XTRA DAX	15.305,02	-0,39%	9,92%	15.658,56	11.862,84
S&P 500	3.952,31	-0,43%	2,96%	4.637,30	3.491,58
IBEX 35	9.317,50	-0,82%	13,23%	9.453,80	7.189,60
NIKKEI 225	27.516,53	0,26%	5,45%	29.222,77	24.681,74

