

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

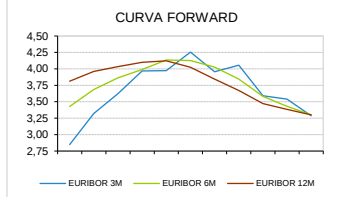
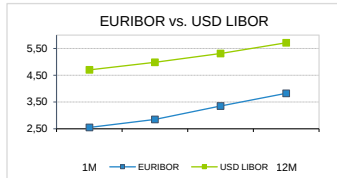
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,5510	5	30	1M	4,7014	3	12	4,0109	0,9800
3M	2,8490	5	30	3M	4,9857	0	18	4,1753	1,2800
6M	3,3530	-1	34	6M	5,3109	2	25	4,3819	1,3400
12M	3,8260	1	45	12M	5,7140	3	43	4,5915	1,7600

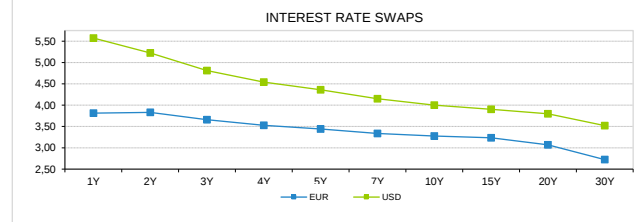
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8126	-1	49	3,8480	3,1000	3,0478
2Y	3,8305	-3	64	3,5795	3,0840	3,0410
3Y	3,6600	-3	67	3,4220	3,0580	3,0580
4Y	3,5260	-4	65	3,3370	3,0630	3,0790
5Y	3,4395	-4	63	3,2838	3,0680	3,0950
7Y	3,3350	-4	58	3,2240	3,0910	3,1240
10Y	3,2780	-5	52	3,2100	3,1190	3,1260
15Y	3,2345	-5	47	3,1615	3,0110	2,9045
20Y	3,0688	-5	44	2,9785	2,8120	2,6900
30Y	2,7228	-6	40	2,6390	2,4930	2,3880

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

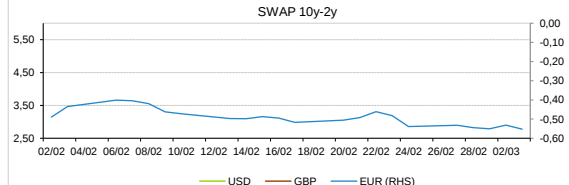
Zona Euro	3,00
EUA	4,75
Reino Unido	4,00
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,35
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,5747	1	42	4,8593	3,6460	3,6658
2Y	5,2234	-1	65	4,3810	3,5900	3,5813
3Y	4,8108	-2	69	4,1450	3,6225	3,5682
4Y	4,5413	-3	66	4,0000	3,6361	3,5855
5Y	4,3597	-4	62	3,9486	3,6192	3,5673
7Y	4,1491	-6	56	3,8625	3,5700	3,5856
10Y	3,9992	-8	48	3,7610	3,6235	3,5990
15Y	3,9025	-8	39	3,7271	3,5861	3,5330
20Y	3,7984	-9	33	3,6270	3,5109	3,3810
30Y	3,5204	-9	27	3,3726	3,2063	3,1089

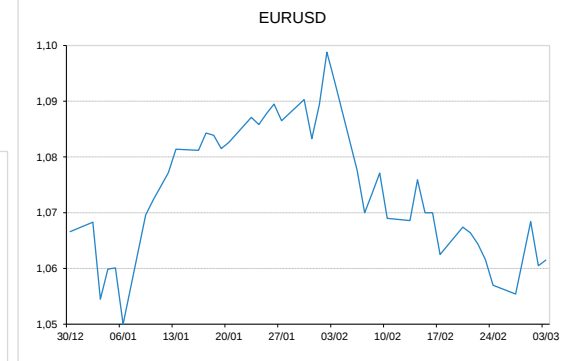
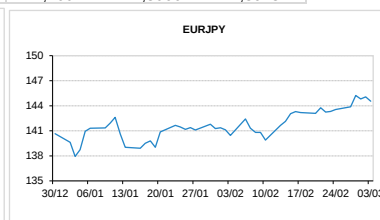
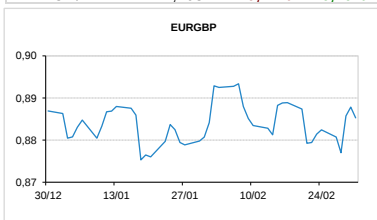


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	85,41	0,66	5,70	OT 2Y	3,234	-0,01	45,80
JETFUEL	898,88	1,49	-14,97	OT 5Y	3,305	-0,05	55,70
DIESEL	859,32	0,68	-4,47	OT 10Y	3,577	-0,05	38,10
COBRE	8.926,00	-142,00	-94,00	BUND 10Y	2,379	-1,82	45,40
ZINCO	3.058,00	-71,00	-333,00	SCHATZ 2Y	3,497	4,06	46,40
OURO	1.847,79	11,92	-17,18	T-NOTE 10Y	4,633	-4,08	60,10
TRIGO	711,25	-1,50	-57,00	T-NOTE 2Y	5,126	-0,62	95,00
LICENÇA C02	92,39	-0,99	-0,90	GILT 10Y	4,034	-0,98	43,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0615	0,09%	-2,94%	1,0671	1,0720	1,0816
EUR/GBP	0,8853	0,29%	0,81%	0,8882	0,8903	0,8946
EUR/JPY	144,55	0,36%	-2,84%	144,54	144,52	144,50
EUR/CHF	0,9957	0,30%	0,40%	0,9912	0,9862	0,9765
EUR/BRL	5,5223	0,01%	0,32%	5,6486	5,7631	5,9755
EUR/PLN	4,7082	-0,24%	0,20%	4,7601	4,8066	4,8948



FIXINGS CONTRA USD e EUR

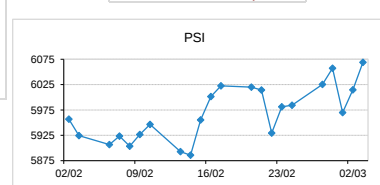
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0615	0,8853	144,55	0,9957	11,1394	7,4419	1,4449	1,57038	5,5223	11,0619
USD	0,9436	-	0,8349	136,31	0,9395	10,5095	7,0226	1,3626	1,4829	5,2122	10,4421

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,710	-0,13	-5,89
BCP	0,219	0,55	49,59
CORT. AMORIM	9,830	1,03	12,73
CTT	3,755	1,21	21,92
EDP	4,844	4,53	4,04
EDP R	21,030	3,24	2,19
GALP	11,060	-2,90	-12,29
GREENVOLT	7,240	2,84	-7,18
J MARTINS	19,720	0,36	-2,28
MOTA ENGIL	1,622	-0,61	38,63
NAVIGATOR	3,374	-0,06	-2,32
NOS	4,244	0,43	12,16
REN	2,560	0,00	1,59
SEMAPA	14,360	0,42	16,18
SONAE SGPS	1,039	1,17	11,12

MAIORES GANHOS/PERDAS

Título	Variação %
EDP	4,53
EDP R	3,24
GREENVOLT	2,84
CTT	1,21
SONAE SGPS	1,17
NAVIGATOR	-0,06
ALTRI	-0,13
MOTA ENGIL	-0,61
GALP	-2,90



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.069,06	0,90%	5,99%	6.370,78	5.128,86
CAC40	7.348,12	0,88%	13,51%	7.387,29	5.628,42
ESTX 50 PR	4.294,80	1,28%	13,21%	4.316,17	3.249,57
XTRA DAX	15.578,39	1,64%	11,88%	15.658,56	11.862,84
S&P 500	4.019,12	0,95%	4,68%	4.637,30	3.491,58
IBEX 35	9.464,20	1,49%	15,04%	9.472,20	7.189,60
NIKKEI 225	27.927,47	1,56%	7,02%	29.222,77	24.681,74

