

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

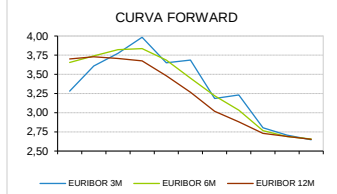
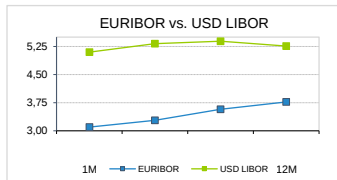
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,0990	-1	21	1M	5,0987	2	23	4,3730	1,2200
3M	3,2800	0	23	3M	5,3237	0	10	4,5144	1,4400
6M	3,5750	-8	24	6M	5,3910	0	5	4,6960	1,5400
12M	3,7700	-7	14	12M	5,2601	-4	-4	4,7853	1,7750

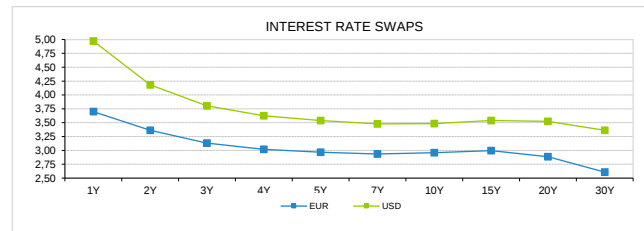
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6997	0	21	3,0160	2,6600	2,8100
2Y	3,3640	5	12	2,8350	2,7070	2,8440
3Y	3,1318	6	8	2,7780	2,7430	2,8793
4Y	3,0180	7	8	2,7730	2,7760	2,9150
5Y	2,9670	7	8	2,7780	2,8060	2,9510
7Y	2,9355	8	10	2,8160	2,8830	3,0100
10Y	2,9585	7	13	2,8892	2,9488	3,0138
15Y	2,9960	6	15	2,9240	2,8938	2,8513
20Y	2,8856	4	15	2,8020	2,7303	2,6610
30Y	2,6080	6	19	2,5430	2,4540	2,3820

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

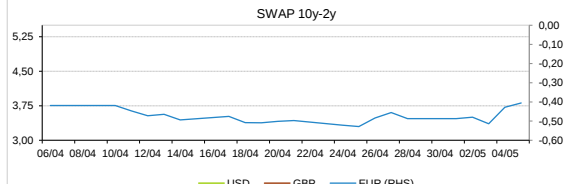
Zona Euro	3,75
EUA	5,25
Reino Unido	4,25
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,9729	11	13	3,3916	3,0180	3,1245
2Y	4,1824	13	8	3,1790	3,0775	3,2685
3Y	3,8055	12	7	3,1230	3,1310	3,3105
4Y	3,6258	11	8	3,1270	3,1770	3,3630
5Y	3,5380	10	10	3,1490	3,2210	3,4180
7Y	3,4774	9	14	3,2270	3,3180	3,4580
10Y	3,4828	7	17	3,2965	3,4070	3,5150
15Y	3,5378	6	18	3,4120	3,4410	3,4660
20Y	3,5238	5	19	3,3953	3,4030	3,3700
30Y	3,3626	3	20	3,2365	3,1970	3,1430

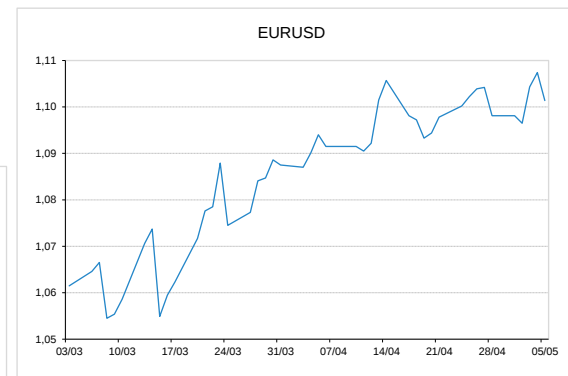
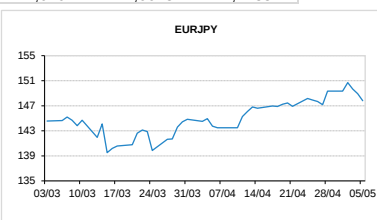
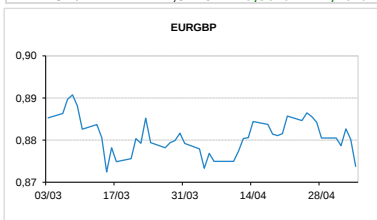


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	75,07	2,57	-9,55	OT 2Y	2,695	0,07	19,60
JETFUEL	697,67	7,93	-142,27	OT 5Y	2,716	0,09	7,50
DIESEL	656,85	8,92	-141,47	OT 10Y	3,135	0,08	10,40
COBRE	8.535,00	25,00	-257,50	BUND 10Y	2,003	9,71	12,60
ZINCO	2.616,50	-8,75	-221,50	SCHATZ 2Y	2,935	6,99	10,00
OURO	2.014,01	-36,27	-6,72	T-NOTE 10Y	4,081	10,49	10,60
TRIGO	654,75	9,75	-40,00	T-NOTE 2Y	4,247	20,70	25,30
LICENÇA C02	85,00	0,33	-11,63	GILT 10Y	3,888	11,07	39,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1014	-0,54%	0,68%	1,1071	1,1116	1,1181
EUR/GBP	0,87378	0,73%	0,35%	0,8767	0,8798	0,8864
EUR/JPY	147,8	0,76%	-2,75%	147,79	147,77	147,75
EUR/CHF	0,9824	-0,70%	0,66%	0,9775	0,9725	0,9639
EUR/BRL	5,4631	0,47%	0,54%	5,5877	5,7016	5,9006
EUR/PLN	4,5740	0,36%	2,46%	4,6204	4,6628	4,7433



FIXINGS CONTRA USD e EUR

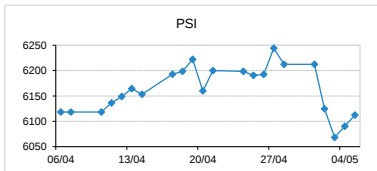
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1014	0,8738	147,80	0,9824	11,2019	7,4503	1,4795	1,63395	5,4631	11,6542
USD	0,9086	-	0,7926	134,875	0,8928	10,1780	6,7690	1,3439	1,4829	4,9669	10,5789

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,808	0,50	-3,94
BCP	0,222	1,65	51,64
CORT. AMORIM	10,340	1,57	18,58
CTT	3,680	0,14	19,48
EDP	4,866	-2,03	4,51
EDP R	20,210	0,15	-1,80
GALP	10,570	0,67	-16,18
GREENVOLT	6,115	1,75	-21,60
J MARTINS	22,920	0,35	13,58
MOTA ENGIL	1,988	1,64	69,91
NAVIGATOR	3,348	-0,18	-3,07
NOS	3,792	-0,05	4,03
REN	2,610	0,19	3,57
SEMAPA	14,020	0,57	13,43
SONAE SGPS	1,029	1,28	10,05
IBERSOL	7,000	3,55	26,81

MAIORES GANHOS/PERDAS

Título	Variação %
IBERSOL	3,55
GREENVOLT	1,75
BCP	1,65
MOTA ENGIL	1,64
CORT. AMORIM	1,57
NOS	-0,05
NAVIGATOR	-0,18
EDP	-2,03



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.112,47	0,36%	6,75%	6.370,78	5.128,86
CAC40	7.435,55	1,29%	14,86%	7.581,26	5.628,42
ESTX 50 PR	4.340,13	1,24%	14,41%	4.411,67	3.249,57
XTRA DAX	15.960,36	1,42%	14,61%	16.011,56	11.862,84
S&P 500	4.122,28	1,50%	7,36%	4.325,28	3.491,58
IBEX 35	9.143,60	1,11%	11,11%	9.540,50	7.189,60
NIKKEI 225	29.157,95	0,12%	11,74%	29.278,80	25.520,23

