

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

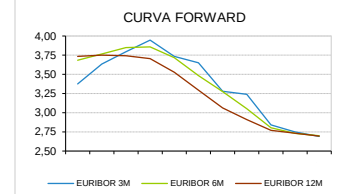
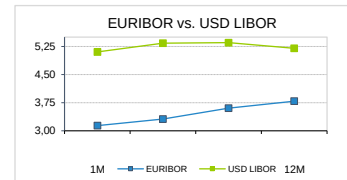
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,1380	4	25	1M	5,1044	1	21	4,3718	1,2400
3M	3,3120	3	24	3M	5,3369	1	13	4,5143	1,4400
6M	3,6050	3	27	6M	5,3529	-4	6	4,6741	1,5500
12M	3,7900	2	21	12M	5,1997	-6	0	4,7427	1,7800

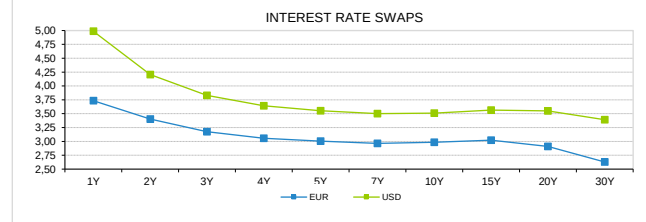
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,7340	3	23	3,0850	2,6830	2,8310
2Y	3,4035	4	14	2,8970	2,7250	2,8650
3Y	3,1748	4	10	2,7810	2,7520	2,8787
4Y	3,0560	4	10	2,7760	2,7790	2,9135
5Y	3,0045	4	10	2,8100	2,8250	2,9650
7Y	2,9650	3	12	2,8180	2,8870	3,0200
10Y	2,9847	3	14	2,9140	2,9670	3,0330
15Y	3,0230	3	17	2,9480	2,9110	2,8700
20Y	2,9083	3	18	2,8270	2,7520	2,6780
30Y	2,6283	2	20	2,5490	2,4560	2,3830

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

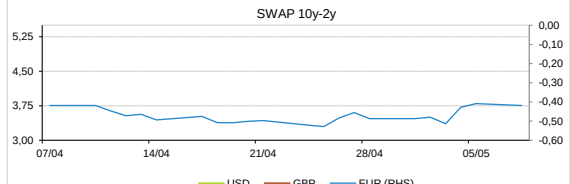
Zona Euro	3,75
EUA	5,25
Reino Unido	4,25
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,85
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,9867	2	-6	3,4966	3,0340	3,2315
2Y	4,2054	3	-13	3,2050	3,0905	3,3020
3Y	3,8310	3	-12	3,1500	3,1375	3,3450
4Y	3,6432	3	-9	3,1678	3,1930	3,3815
5Y	3,5538	3	-5	3,1650	3,2380	3,4490
7Y	3,4999	4	2	3,2280	3,3170	3,4805
10Y	3,5089	4	8	3,3185	3,4410	3,5390
15Y	3,5639	4	13	3,4225	3,4650	3,5005
20Y	3,5500	5	14	3,3960	3,4258	3,4030
30Y	3,3909	5	17	3,2781	3,2297	3,1740

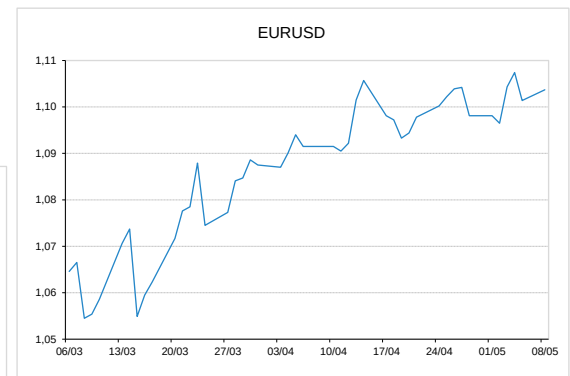
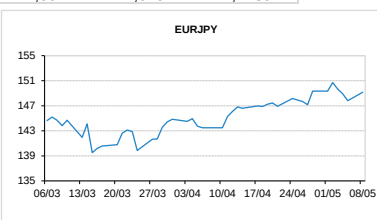
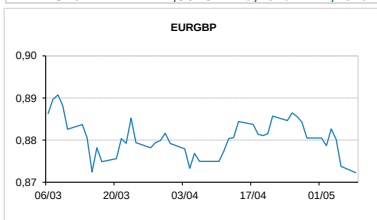


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	76,87	1,57	-7,80	OT 2Y	2,698	0,00	12,50
JETFUEL	725,37	27,70	-119,43	OT 5Y	2,748	0,02	10,50
DIESEL	683,12	26,27	-124,19	OT 10Y	3,163	0,02	10,70
COBRE	8.580,00	88,00	-200,50	BUND 10Y	2,032	3,04	15,70
ZINCO	2.681,25	64,75	-115,25	SCHATZ 2Y	2,978	3,50	10,50
OURO	2.027,99	11,21	#N/A N/A	T-NOTE 10Y	4,106	3,52	12,80
TRIGO	655,50	-4,75	-32,50	T-NOTE 2Y	4,283	4,84	22,50
LICENÇA C02	85,78	0,82	-10,88	GILT 10Y	3,887	0,00	40,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1037	0,21%	1,12%	1,1093	1,1138	1,1203
EUR/GBP	0,87228	0,17%	0,31%	0,8751	0,8782	0,8846
EUR/JPY	149,15	-0,91%	-3,79%	149,14	149,12	149,10
EUR/CHF	0,9802	0,12%	0,78%	0,9752	0,9702	0,9615
EUR/BRL	5,4965	-0,76%	0,10%	5,6210	5,7335	5,9330
EUR/PLN	4,5616	0,25%	2,79%	4,6074	4,6494	4,7289



FIXINGS CONTRA USD e EUR

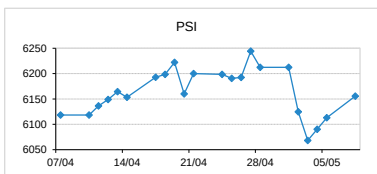
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1037	0,8723	149,15	0,9802	11,1760	7,4481	1,4721	1,62285	5,4965	11,5489
USD	0,9079	-	0,7917	134,885	0,8899	10,1575	6,7618	1,3356	1,4722	4,9570	10,4974

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,938	2,70	-1,34
BCP	0,227	2,30	55,12
CORT. AMORIM	10,560	2,13	21,10
CTT	3,755	2,04	21,92
EDP	4,858	-0,16	4,34
EDP R	19,985	-1,11	-2,89
GALP	10,765	1,84	-14,63
GREENVOLT	6,095	-0,33	-21,86
J MARTINS	22,940	0,09	13,68
MOTA ENGIL	2,030	1,91	73,50
NAVIGATOR	3,372	0,72	-2,37
NOS	3,804	0,32	4,36
REN	2,605	-0,19	3,37
SEMAPA	13,980	-0,57	13,11
SONAE SGPS	1,040	1,07	11,23
IBERSOL	6,980	-0,29	26,45

MAIORES GANHOS/PERDAS

Título	Variação %
ALTRI	2,70
BCP	2,30
CORT. AMORI	2,13
CTT	2,04
MOTA ENGIL	1,91
REN	-0,19
IBERSOL	-0,29
GREENVOLT	-0,33
SEMAPA	-0,57
EDP R	-1,11



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.155,51	0,70%	7,50%	6.370,78	5.128,86
CAC40	7.440,91	0,11%	14,94%	7.581,26	5.628,42
ESTX 50 PR	4.348,65	0,19%	14,63%	4.411,67	3.249,57
XTRA DAX	15.952,83	-0,05%	14,57%	16.011,56	11.862,84
S&P 500	4.131,71	-0,09%	7,64%	4.325,28	3.491,58
IBEX 35	9.211,30	0,70%	11,94%	9.540,50	7.189,60
NIKKEI 225	28.949,88	-0,71%	10,94%	29.278,80	25.520,23

