

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

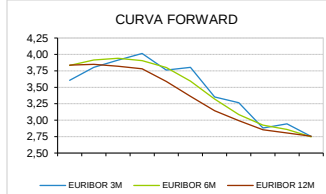
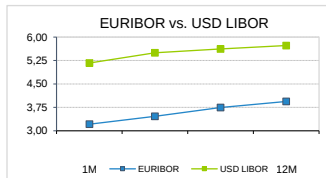
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,2110	0	16	1M	5,1704	2	11	4,5174	1,2200
3M	3,4630	-1	20	3M	5,4960	2	19	4,7766	1,5550
6M	3,7460	-2	10	6M	5,6186	4	21	5,0795	1,6900
12M	3,9390	-3	6	12M	5,7303	7	36	5,3793	1,8750

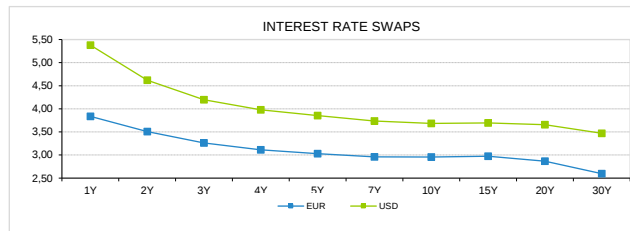
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8372	-4	6	3,1630	2,6355	2,7491
2Y	3,5080	-6	3	2,9640	2,6554	2,7756
3Y	3,2630	-6	2	2,8560	2,6840	2,8070
4Y	3,1128	-6	0	2,8128	2,7130	2,8400
5Y	3,0295	-5	-2	2,8000	2,7430	2,8730
7Y	2,9608	-4	-3	2,8110	2,8060	2,9280
10Y	2,9560	-3	-3	2,8639	2,8780	2,9395
15Y	2,9748	-2	-3	2,8885	2,8305	2,7930
20Y	2,8657	-1	-2	2,7723	2,6820	2,6186
30Y	2,5966	0	2	2,5140	2,4260	2,3610

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

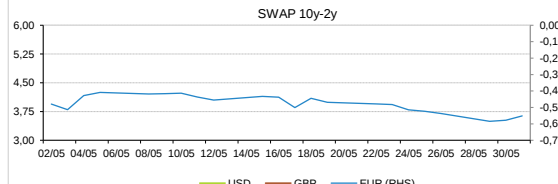
Zona Euro	3,75
EUA	5,25
Reino Unido	4,50
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,85
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,3800	-1	22	3,8312	3,2715	3,3903
2Y	4,6200	-3	19	3,5716	3,2975	3,3935
3Y	4,1986	-3	16	3,4624	3,3090	3,4308
4Y	3,9770	-3	14	3,4377	3,3477	3,4623
5Y	3,8555	-4	12	3,4298	3,3590	3,4882
7Y	3,7351	-3	10	3,4355	3,4279	3,5270
10Y	3,6850	-3	9	3,4862	3,5060	3,5670
15Y	3,6953	-2	8	3,5421	3,5404	3,5729
20Y	3,6580	-2	7	3,5171	3,4800	3,4593
30Y	3,4707	-2	6	3,3436	3,2749	3,2185

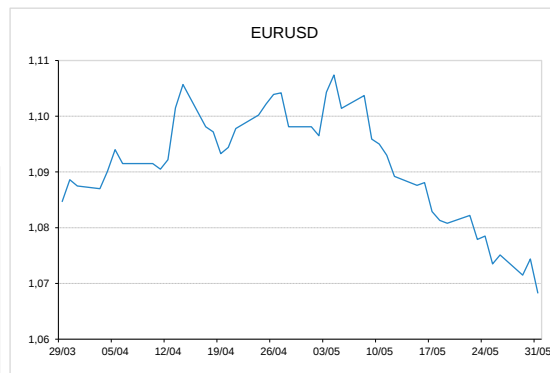
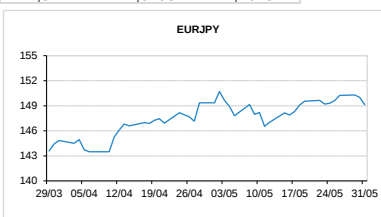
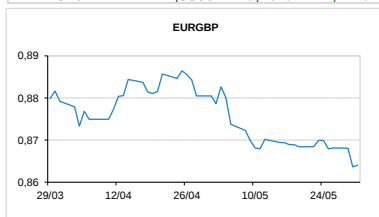


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72,81	-0,73	-7,52	OT 2Y	2,708	-0,08	-5,80
JETFUEL	705,00	-27,76	-40,25	OT 5Y	2,653	-0,07	-8,00
DIESEL	678,75	-24,25	-27,50	OT 10Y	3,022	-0,04	-11,10
COBRE	8.115,00	-12,00	-472,50	BUND 10Y	1,997	-7,11	-3,70
ZINCO	2.295,02	-41,23	-349,73	SCHATZ 2Y	3,065	-6,78	3,20
OURO	1.971,52	12,18	-18,48	T-NOTE 10Y	4,226	-3,57	10,60
TRIGO	589,50	-1,50	-44,25	T-NOTE 2Y	4,491	-5,27	35,90
LICENÇA C02	80,56	0,04	-6,78	GILT 10Y	4,416	-8,82	56,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0683	-0,57%	-2,71%	1,0741	1,0791	1,0879
EUR/GBP	0,86405	-0,05%	1,90%	0,8673	0,8709	0,8795
EUR/JPY	149,13	0,59%	0,15%	149,12	149,10	149,07
EUR/CHF	0,9732	-0,08%	1,01%	0,9681	0,9633	0,9546
EUR/BRL	5,4433	-0,67%	0,94%	5,5668	5,6661	5,8490
EUR/PLN	4,5300	0,16%	1,71%	4,5774	4,6193	4,7015



FIXINGS CONTRA USD e EUR

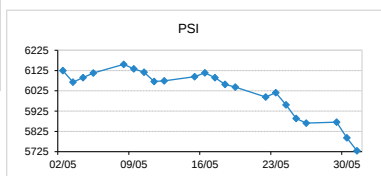
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0683	0,8641	149,13	0,9732	11,6069	7,4469	1,4480	1,64717	5,4433	11,8927
USD	0,9380	-	0,8069	139,705	0,9139	10,8868	6,9855	1,3594	1,5454	5,1188	11,1415

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,126	0,44	-1,92
BCP	0,206	-1,58	40,44
CORT. AMORIM	9,840	-1,20	12,84
CTT	3,255	-0,61	5,68
EDP	4,562	-0,52	-2,02
EDP R	18,580	-0,46	-9,72
GALP	9,896	-1,04	-21,52
GREENVOLT	6,100	-2,40	-21,79
J MARTINS	22,580	-0,88	11,89
MOTA ENGIL	1,838	-5,65	57,09
NAVIGATOR	3,078	-2,10	-10,89
NOS	3,450	-1,43	-5,35
REN	2,505	-0,40	-0,60
SEMAPA	12,820	-2,29	3,72
SONAE SGPS	0,903	-1,69	-3,42
IBERSOL	7,040	0,00	27,54

MAIORES GANHOS/PERDAS

Título	Variação %
ALTRI	0,44
SONAE SGPS	-1,69
NAVIGATOR	-2,10
SEMAPA	-2,29
GREENVOLT	-2,40
MOTA ENGIL	-5,65



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.729,40	-1,11%	0,06%	6.370,78	5.128,86
CAC40	7.098,70	-1,54%	9,65%	7.581,26	5.628,42
ESTX 50 PR	4.218,04	-1,71%	11,19%	4.412,88	3.249,57
XTRA DAX	15.664,02	-1,53%	12,51%	16.331,94	11.862,84
S&P 500	4.168,24	-0,89%	8,56%	4.325,28	3.491,58
IBEX 35	9.038,00	-1,41%	9,83%	9.540,50	7.189,60
NIKKEI 225	30.887,88	-1,41%	18,37%	31.560,43	25.520,23

