

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

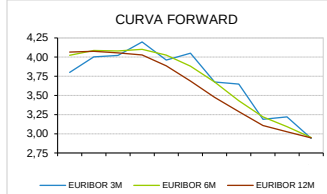
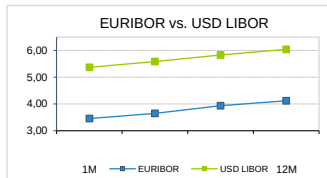
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,4550	-1	8	1M	5,3691	1	21	5,1463	1,6828
3M	3,6460	-6	10	3M	5,5878	1	8	5,4120	1,8100
6M	3,9370	-3	8	6M	5,8287	0	16	5,7283	1,8300
12M	4,1210	-4	8	12M	6,0414	8	31	6,0156	2,1040

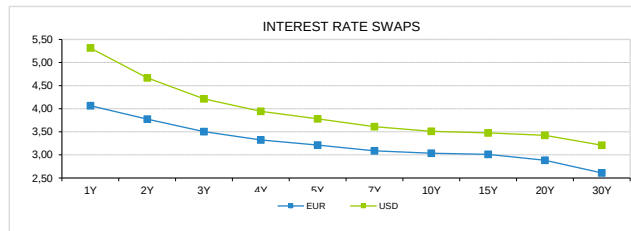
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0657	0	2	3,4680	2,7510	2,7445
2Y	3,7735	1	-5	3,2100	2,7430	2,7565
3Y	3,5033	2	-8	3,0590	2,6490	2,7780
4Y	3,3232	3	-8	2,9805	2,7500	2,8030
5Y	3,2115	3	-8	2,9361	2,7648	2,8365
7Y	3,0898	4	-7	2,8995	2,9288	2,8360
10Y	3,0370	5	-7	2,9148	2,8620	2,8898
15Y	3,0120	5	-8	2,9050	2,8020	2,7440
20Y	2,8847	4	-9	2,7753	2,6520	2,5745
30Y	2,6102	4	-9	2,5170	2,4030	2,3268

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

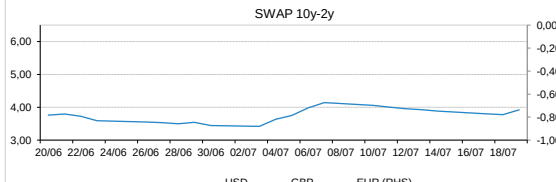
Zona Euro	4,00
EUA	5,25
Reino Unido	5,00
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,10
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,3145	0	7	3,9920	3,0610	3,1270
2Y	4,6664	0	4	3,6390	3,0690	3,1340
3Y	4,2159	-1	2	3,4520	3,0880	3,1490
4Y	3,9437	-1	1	3,3620	3,1010	3,1700
5Y	3,7815	0	1	3,3180	3,1150	3,1920
7Y	3,6119	0	1	3,2770	3,1540	3,2410
10Y	3,5106	0	1	3,2840	3,2170	3,2860
15Y	3,4775	-1	1	3,3120	3,2460	3,2590
20Y	3,4229	-1	2	3,2730	3,1780	3,1440
30Y	3,2096	-1	2	3,0760	2,9710	2,9140

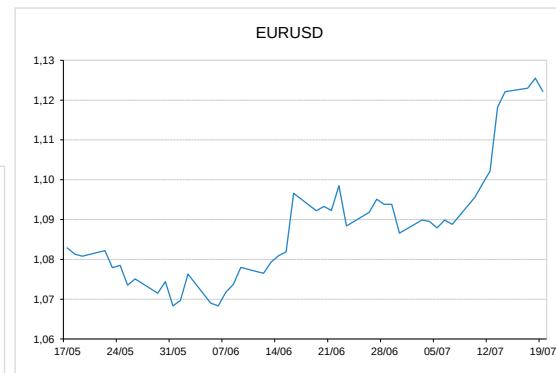
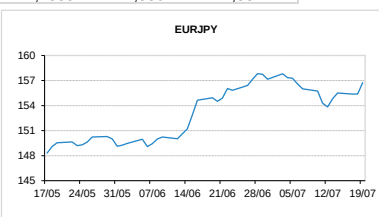
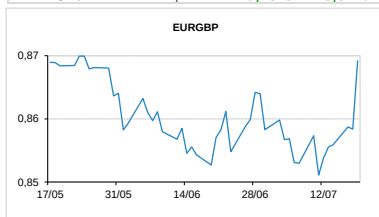


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	80,24	0,61	4,18	OT 2Y	3,021	0,07	8,10
JETFUEL	811,00	13,51	21,26	OT 5Y	2,928	0,06	0,20
DIESEL	769,50	12,00	10,00	OT 10Y	3,133	0,04	-2,70
COBRE	8 461,50	-18,00	-93,50	BUND 10Y	2,222	6,66	-10,70
ZINCO	2 390,25	-15,50	-85,75	SCHATZ 2Y	3,380	3,54	-2,30
OURO	1 974,80	-3,91	24,32	T-NOTE 10Y	4,411	0,18	3,60
TRIGO	723,25	52,50	21,75	T-NOTE 2Y	5,011	1,44	13,90
LICENÇA C02	88,92	1,57	-3,23	GILT 10Y	4,348	-17,22	-41,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1222	-0,29%	2,75%	1,1273	1,1328	1,1413
EUR/GBP	0,86918	-1,24%	-1,90%	0,8730	0,8774	0,8865
EUR/JPY	156,76	-0,87%	-1,16%	156,74	156,73	156,70
EUR/CHF	0,9624	0,06%	1,65%	0,9573	0,9521	0,9429
EUR/BRL	5,3722	0,60%	-2,86%	5,4803	5,5695	5,7233
EUR/PLN	4,4441	0,13%	0,07%	4,4855	4,5304	4,5821



FIXINGS CONTRA USD e EUR

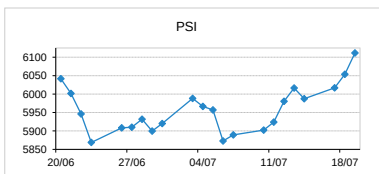
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1222	0,8692	156,76	0,9624	11,4979	7,4506	1,4737	1,65519	5,3722	11,2607
USD	0,8937	-	0,7761	139,65	0,8598	10,2725	6,6592	1,3176	1,4797	4,7927	10,0349

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,202	0,91	-0,11
BCP	0,251	2,33	71,17
CORT. AMORIM	10,180	0,20	16,74
CTT	3,630	0,00	17,86
EDP	4,254	0,88	-8,63
EDP R	17,600	0,06	-14,48
GALP	11,270	1,17	-10,63
GREENVOLT	6,175	1,90	-20,83
J MARTINS	26,380	0,69	30,72
MOTA ENGIL	2,320	-0,22	98,29
NAVIGATOR	3,156	1,41	-8,63
NOS	3,420	0,94	-6,17
REN	2,485	0,40	-1,39
SEMAPA	12,960	1,25	4,85
SONAE SGPS	0,949	0,58	1,50
IBERSOL	7,000	0,00	26,81

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	2,33
GREENVOLT	1,90
NAVIGATOR	1,41
SEMAPA	1,25
GALP	1,17
MOTA ENGIL	-0,22



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 111,47	0,95%	6,73%	6 290,49	5 128,86
CAC40	7 326,94	0,11%	13,18%	7 581,26	5 628,42
ESTX 50 PR	4 362,28	-0,17%	14,99%	4 420,01	3 249,57
XTRA DAX	16 108,93	-0,10%	15,70%	16 427,42	11 862,84
S&P 500	4 573,83	0,42%	19,13%	4 577,63	3 491,58
IBEX 35	9 451,80	-0,04%	14,86%	9 658,60	7 189,60
NIKKEI 225	32 896,03	1,24%	26,07%	33 772,89	25 621,96

