

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

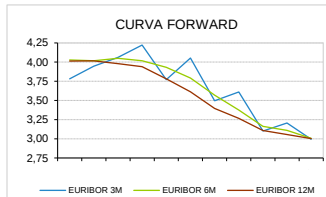
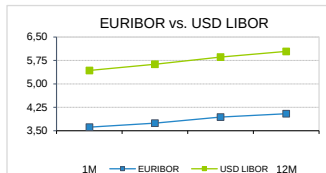
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,6150	1	23	1M	5,4309	0	17	5,2516	1,7600
3M	3,7430	2	13	3M	5,6315	0	10	5,3958	1,8110
6M	3,9400	0	5	6M	5,8613	0	5	5,6023	1,8400
12M	4,0450	-1	-12	12M	6,0414	8	31	5,7762	2,0316

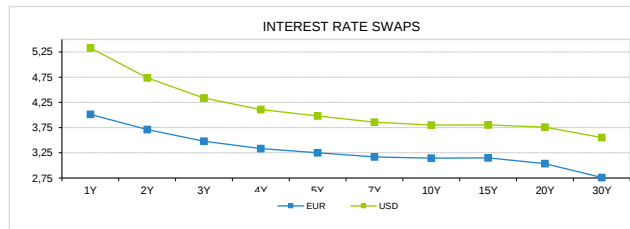
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0129	1	-7	3,4040	2,8725	2,9241
2Y	3,7110	1	-18	3,2005	2,8850	2,9400
3Y	3,4800	0	-17	3,0910	2,8960	2,9610
4Y	3,3345	-1	-11	3,0460	2,9135	2,9875
5Y	3,2520	-2	-6	3,0250	2,9300	3,0200
7Y	3,1690	-3	1	3,0120	3,0995	3,0750
10Y	3,1441	-4	7	3,0490	3,0450	3,0870
15Y	3,1510	-5	14	3,0605	2,9895	2,9380
20Y	3,0350	-5	15	2,9390	2,8370	2,7600
30Y	2,7600	-6	16	2,6800	2,5740	2,4985

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

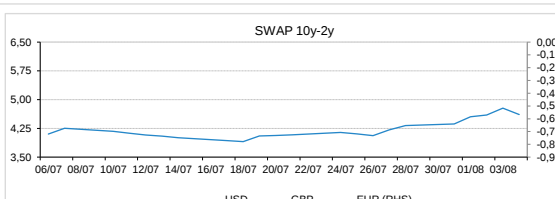
Zona Euro	4,25
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	4,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,3320	-2	-6	4,1180	3,3540	3,5040
2Y	4,7360	-5	-12	3,8190	3,3840	3,5210
3Y	4,3382	-8	-10	3,6700	3,4230	3,5390
4Y	4,1101	-9	-5	3,6090	3,4500	3,5610
5Y	3,9808	-10	1	3,5900	3,4740	3,5880
7Y	3,8593	-11	10	3,5810	3,5250	3,6410
10Y	3,8009	-10	20	3,6150	3,5980	3,6910
15Y	3,8024	-9	28	3,6680	3,6330	3,6570
20Y	3,7585	-9	31	3,6320	3,5590	3,5320
30Y	3,5530	-8	35	3,4350	3,3460	3,2930

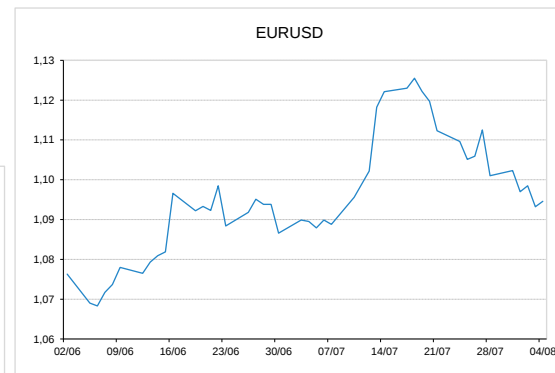
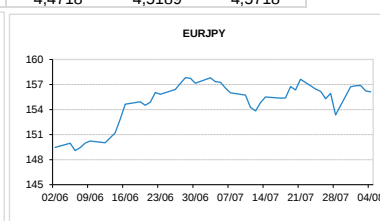


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	86,11	0,97	10,06	OT 2Y	3,030	-0,04	-5,30
JETFUEL	966,11	20,29	218,69	OT 5Y	3,033	-0,01	1,70
DIESEL	917,61	18,93	210,94	OT 10Y	3,300	-0,04	9,70
COBRE	8 639,00	101,50	213,00	BUND 10Y	2,355	-2,20	6,90
ZINCO	2 494,00	7,50	130,75	SCHATZ 2Y	3,340	1,77	-13,40
OURO	1 942,66	8,60	17,18	T-NOTE 10Y	4,611	-9,46	3,90
TRIGO	634,00	7,00	-7,75	T-NOTE 2Y	5,141	-6,59	-4,50
LICENÇA C02	83,37	-1,40	-3,88	GILT 10Y	4,627	-11,63	-9,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0946	0,13%	0,47%	1,0995	1,1052	1,1142
EUR/GBP	0,86193	0,32%	-0,60%	0,8655	0,8698	0,8790
EUR/JPY	156,11	0,08%	0,79%	156,09	156,08	156,05
EUR/CHF	0,9615	-0,45%	1,50%	0,9564	0,9512	0,9421
EUR/BRL	5,3575	0,46%	-1,69%	5,4582	5,5459	5,6856
EUR/PLN	4,4334	0,63%	0,01%	4,4718	4,5189	4,5718



FIXINGS CONTRA USD e EUR

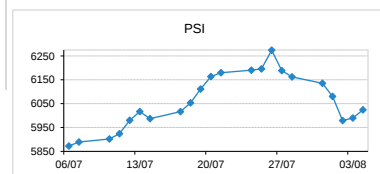
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0946	0,8619	156,11	0,9615	11,6471	7,4513	1,4719	1,67098	5,3575	11,1478
USD	0,9072	-	0,7839	141,81	0,8720	10,5665	6,7603	1,3360	1,5186	4,8519	10,1144

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,150	0,83	-1,35
BCP	0,247	1,11	68,58
CORT. AMORIM	10,100	-0,20	15,83
CTT	3,445	-1,29	11,85
EDP	4,097	0,79	-12,01
EDP R	17,035	1,43	-17,23
GALP	12,090	1,04	-4,12
GREENVOLT	6,220	1,88	-20,26
J MARTINS	24,160	-0,41	19,72
MOTA ENGIL	2,420	-0,41	106,84
NAVIGATOR	3,154	1,09	-8,69
NOS	3,332	0,48	-8,59
REN	2,455	-0,20	-2,58
SEMAPA	12,920	0,31	4,53
SONAE SGPS	0,967	0,26	3,42
IBERSOL	6,780	0,00	22,83

MAIORES GANHOS/PERDAS

Título	Variação %
GREENVOLT	1,88
EDP R	1,43
BCP	1,11
NAVIGATOR	1,09
GALP	1,04
CORT. AMORI	-0,20
REN	-0,20
MOTA ENGIL	-0,41
J MARTINS	-0,41
CTT	-1,29



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 024,10	0,57%	5,20%	6 290,49	5 128,86
CAC40	7 315,07	0,75%	13,00%	7 581,26	5 628,42
ESTX 50 PR	4 332,91	0,66%	14,22%	4 491,51	3 249,57
XTRA DAX	15 951,86	0,37%	14,57%	16 528,97	11 862,84
S&P 500	4 525,39	0,52%	17,86%	4 607,07	3 491,58
IBEX 35	9 368,40	0,66%	13,84%	9 741,90	7 189,60
NIKKEI 225	32 192,75	0,10%	23,37%	33 772,89	25 621,96

