

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

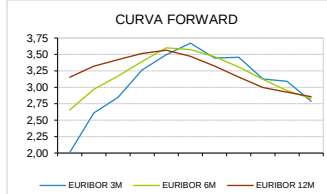
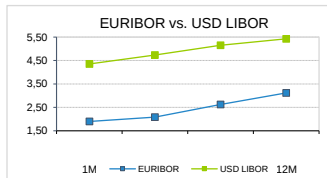
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8980	10	49	1M	4,3539	0	40	3,4271	0,5850
3M	2,0810	2	26	3M	4,7383	-1	7	3,6694	0,8800
6M	2,6250	4	28	6M	5,1499	-4	1	4,0304	0,9400
12M	3,1180	6	28	12M	5,4277	-5	-8	4,4023	1,2900

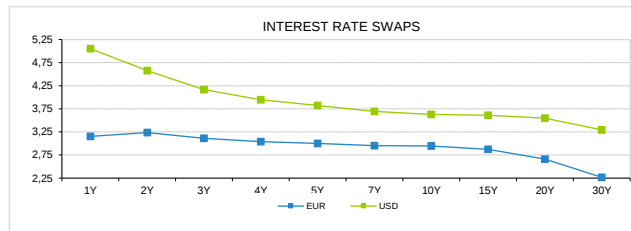
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,1528	6	38	3,3240	2,8170	2,8200
2Y	3,2355	7	37	3,0971	2,8237	2,8180
3Y	3,1125	7	32	3,0060	2,8250	2,8360
4Y	3,0382	8	29	2,9650	2,8215	2,8610
5Y	3,0024	9	27	2,9368	2,8320	2,8790
7Y	2,9531	9	24	2,9125	2,8620	2,8760
10Y	2,9441	10	21	2,9190	2,8510	2,7957
15Y	2,8730	11	12	2,8140	2,6655	2,5175
20Y	2,6620	11	6	2,5840	2,4150	2,2600
30Y	2,2680	11	4	2,1930	2,0440	1,9090

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

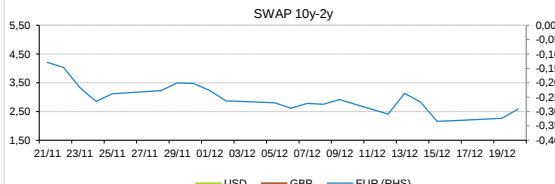
Zona Euro	2,50
EUA	4,50
Reino Unido	3,50
Japão	0,10
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0526	1	-16	4,0778	3,2512	3,3387
2Y	4,5761	3	-29	3,6690	3,2370	3,3309
3Y	4,1635	3	-32	3,5373	3,2750	3,3401
4Y	3,9459	5	-29	3,4600	3,2860	3,3598
5Y	3,8235	6	-26	3,4496	3,3054	3,3980
7Y	3,6949	7	-22	3,4215	3,3562	3,4340
10Y	3,6288	7	-19	3,4325	3,4144	3,4670
15Y	3,6115	7	-18	3,4666	3,4158	3,4120
20Y	3,5470	7	-18	3,4020	3,3098	3,2600
30Y	3,2938	7	-17	3,1650	3,0551	2,9795

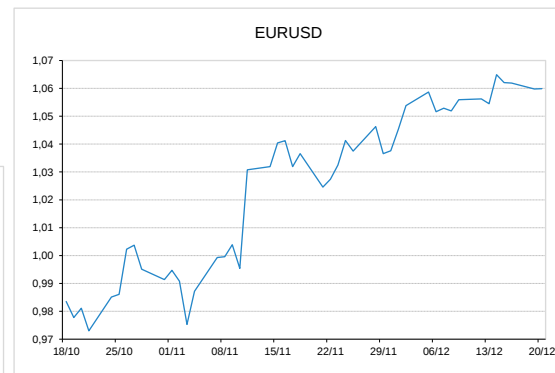
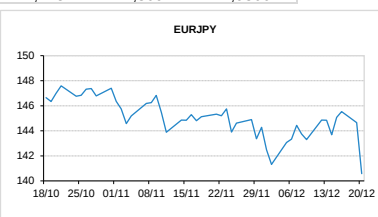


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	79,30	-0,50	-7,85	OT 2Y	2,515	0,01	29,90
JETFUEL	949,55	0,47	-64,38	OT 5Y	2,736	0,09	33,00
DIESEL	911,50	-3,01	-82,68	OT 10Y	3,342	0,13	41,10
COBRE	8.280,50	53,50	244,00	BUND 10Y	2,007	11,91	32,00
ZINCO	3.043,00	8,50	10,00	SCHATZ 2Y	2,983	8,00	40,60
OURO	1.817,34	29,72	66,66	T-NOTE 10Y	4,328	7,88	-10,30
TRIGO	754,25	5,75	-67,75	T-NOTE 2Y	4,483	3,44	-22,60
LICENÇA C02	89,85	2,52	14,27	GILT 10Y	3,858	15,33	32,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0599	0,01%	3,45%	1,0671	1,0729	1,0821
EUR/GBP	0,8753	-0,47%	-0,84%	0,8791	0,8825	0,8889
EUR/JPY	140,58	2,90%	3,38%	140,57	140,56	140,54
EUR/CHF	0,9845	0,05%	-0,24%	0,9809	0,9766	0,9677
EUR/BRL	5,5241	1,70%	-1,58%	5,6568	5,7890	6,0541
EUR/PLN	4,6744	0,31%	0,48%	4,7451	4,8094	4,9306



FIXINGS CONTRA USD e EUR

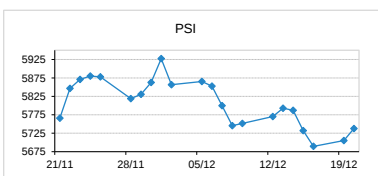
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0599	0,8753	140,58	0,9845	11,0851	7,4393	1,4481	1,59552	5,5241	10,5247
USD	0,9397	-	0,8238	131,44	0,9258	10,4064	6,9909	1,3610	1,5002	5,1861	9,8888

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,030	0,30	20,46
BCP	0,145	2,40	2,91
CORT. AMORIM	8,580	-0,35	-23,14
CTT	3,065	0,33	-32,71
EDP	4,656	0,47	-3,64
EDP R	21,070	-2,14	-3,79
GALP	12,105	1,38	42,08
GREENVOLT	7,980	0,38	28,50
J MARTINS	20,540	1,08	2,19
MOTA ENGIL	1,186	0,85	-5,44
NAVIGATOR	3,514	0,23	10,96
NOS	3,784	0,96	10,97
REN	2,605	0,39	2,36
SEMAPA	12,340	-0,16	16,08
SONAE SGPS	0,932	1,47	-7,08

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	2,40
SONAE SGPS	1,47
GALP	1,38
J MARTINS	1,08
NOS	0,96
SEMAPA	-0,16
CORT. AMORI	-0,35
EDP R	-2,14



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.737,94	0,57%	3,02%	6.370,78	5.128,86
CAC40	6.450,43	-0,35%	-9,82%	7.384,86	5.628,42
ESTX 50 PR	3.802,49	-0,23%	-11,54%	4.395,78	3.249,57
XTRA DAX	13.884,66	-0,42%	-12,59%	16.285,35	11.862,84
S&P 500	3.810,77	-0,11%	-19,99%	4.818,62	3.491,58
IBEX 35	8.191,90	0,68%	-5,99%	8.992,70	7.189,60
NIKKEI 225	26.568,03	-2,46%	-7,72%	29.388,16	24.681,74

