

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

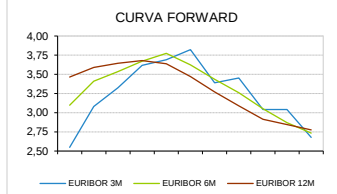
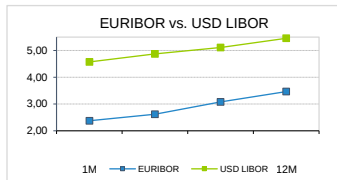
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,3750	1	44	1M	4,5726	0	17	3,9319	0,9200
3M	2,6210	1	34	3M	4,8726	1	9	4,0480	1,1200
6M	3,0800	-2	26	6M	5,1126	-4	-3	4,2021	1,3000
12M	3,4650	-2	13	12M	5,4557	-1	-1	4,2794	1,6000

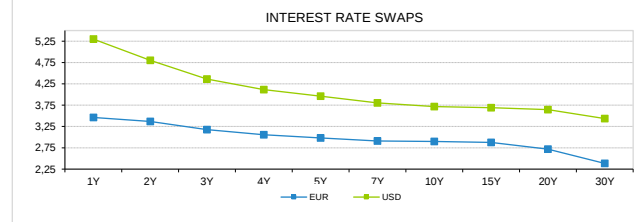
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4613	3	17	3,2770	2,6660	2,6940
2Y	3,3695	6	10	3,0318	2,6690	2,7120
3Y	3,1766	6	7	2,9120	2,6778	2,7450
4Y	3,0545	6	5	2,8540	2,6900	2,7760
5Y	2,9820	5	3	2,8240	2,7140	2,8050
7Y	2,9097	5	1	2,8090	2,7626	2,8406
10Y	2,8990	5	-1	2,8390	2,8050	2,8140
15Y	2,8770	2	-1	2,8050	2,6950	2,6050
20Y	2,7194	2	2	2,6320	2,4968	2,3890
30Y	2,3837	4	6	2,3020	2,1790	2,0800

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

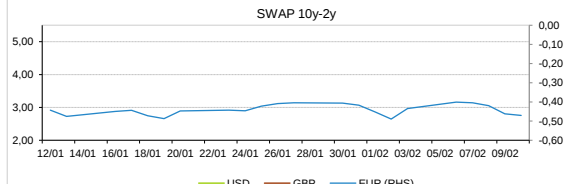
Zona Euro	3,00
EUA	4,75
Reino Unido	4,00
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,35
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,2996	2	21	4,2727	3,2980	3,3350
2Y	4,8018	3	27	3,8370	3,3000	3,3460
3Y	4,3624	4	26	3,6640	3,3124	3,3620
4Y	4,1146	5	24	3,5790	3,3260	3,3820
5Y	3,9624	6	22	3,5376	3,3390	3,4262
7Y	3,8046	6	19	3,4930	3,3360	3,4590
10Y	3,7157	7	15	3,5005	3,4383	3,5060
15Y	3,6896	8	12	3,4624	3,4249	3,4790
20Y	3,6463	8	13	3,4970	3,3950	3,3793
30Y	3,4351	8	14	3,3033	3,1860	3,1206

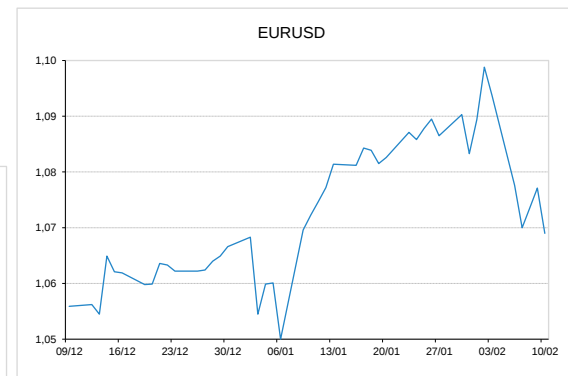
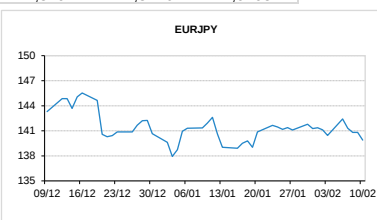


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	86,54	2,04	6,26	OT 2Y	2,798	0,05	8,20
JETFUEL	885,07	-24,78	-55,60	OT 5Y	2,875	0,07	22,70
DIESEL	835,97	-25,64	-63,00	OT 10Y	3,230	0,08	12,30
COBRE	9.000,50	90,50	123,50	BUND 10Y	1,995	6,15	15,10
ZINCO	3.144,00	-8,00	-71,25	SCHATZ 2Y	3,088	6,52	8,00
OURO	1.857,30	-4,48	-19,73	T-NOTE 10Y	4,404	2,71	18,80
TRIGO	783,50	26,25	52,50	T-NOTE 2Y	4,807	-0,82	34,20
LICENÇA C02	93,19	2,23	12,65	GILT 10Y	3,523	10,69	-3,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,069	-0,75%	-0,31%	1,0746	1,0798	1,0902
EUR/GBP	0,88348	0,19%	-0,02%	0,8865	0,8889	0,8935
EUR/JPY	139,88	0,66%	1,46%	139,87	139,86	139,83
EUR/CHF	0,9868	0,36%	0,38%	0,9827	0,9780	0,9688
EUR/BRL	5,6098	0,92%	-0,43%	5,7311	5,8567	6,0962
EUR/PLN	4,7743	-0,39%	-1,72%	4,8294	4,8776	4,9795



FIXINGS CONTRA USD e EUR

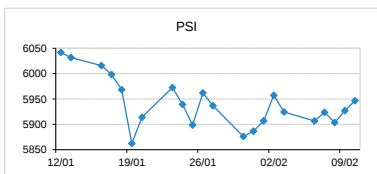
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0690	0,8835	139,88	0,9868	11,1680	7,4468	1,4258	1,54233	5,6098	10,8452
USD	0,9366	-	0,8283	131,315	0,9241	10,4446	6,9758	1,3356	1,4448	5,2486	10,1313

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,556	-0,18	-8,97
BCP	0,210	-0,38	43,31
CORT. AMORIM	9,380	0,00	7,57
CTT	3,665	0,14	18,99
EDP	4,617	0,57	-0,84
EDP R	19,990	0,33	-2,87
GALP	12,315	2,80	-2,34
GREENVOLT	7,580	-0,26	-2,82
J MARTINS	19,290	-0,82	-4,41
MOTA ENGIL	2,040	-0,49	74,36
NAVIGATOR	3,208	-0,74	-7,12
NOS	4,040	1,05	6,77
REN	2,520	-0,20	0,00
SEMAPA	13,000	0,62	5,18
SONAE SGPS	0,938	0,11	0,27

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	2,80
NOS	1,05
SEMAPA	0,62
EDP	0,57
EDP R	0,33
GREENVOLT	-0,26
BCP	-0,38
MOTA ENGIL	-0,49
NAVIGATOR	-0,74
J MARTINS	-0,82



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.946,38	0,33%	3,85%	6.370,78	5.128,86
CAC40	7.129,73	-0,82%	10,13%	7.233,94	5.628,42
ESTX 50 PR	4.197,94	-1,23%	10,66%	4.275,58	3.249,57
XTRA DAX	15.307,98	-1,39%	9,94%	15.658,56	11.862,84
S&P 500	4.079,17	-0,05%	6,25%	4.637,30	3.491,58
IBEX 35	9.106,70	-1,48%	10,66%	9.296,30	7.189,60
NIKKEI 225	27.670,98	0,31%	6,04%	29.222,77	24.681,74

