

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

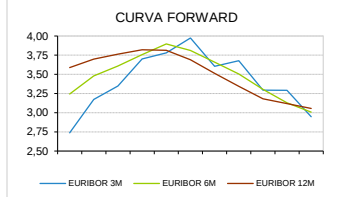
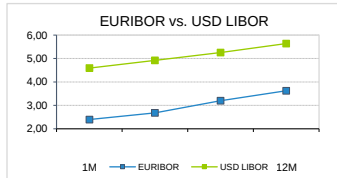
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,3960	0	40	1M	4,5920	0	8	3,9330	0,9050
3M	2,6830	0	27	3M	4,9221	1	11	4,1200	1,1700
6M	3,1970	-3	30	6M	5,2574	2	16	4,2945	1,2500
12M	3,6250	5	30	12M	5,6394	2	29	4,4395	1,5700

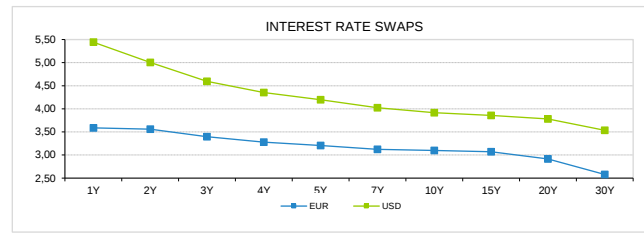
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5877	-2	28	3,5275	2,9120	2,8850
2Y	3,5580	-2	32	3,2937	2,9010	2,8968
3Y	3,3954	-2	35	3,1690	2,8950	2,9220
4Y	3,2795	-1	35	3,1010	2,8990	2,9500
5Y	3,2060	0	35	3,0620	2,9140	2,9750
7Y	3,1231	0	33	3,0290	2,9520	3,0080
10Y	3,0976	1	31	3,0420	2,9860	2,9890
15Y	3,0706	2	29	3,0040	2,8830	2,7878
20Y	2,9137	1	28	2,8303	2,6873	2,5750
30Y	2,5792	3	30	2,5060	2,3748	2,2730

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

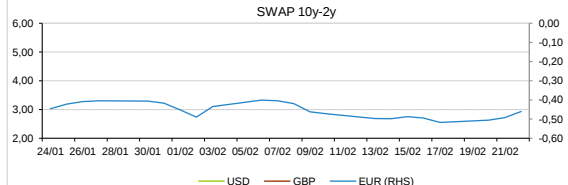
Zona Euro	3,00
EUA	4,75
Reino Unido	4,00
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,35
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,4430	-3	36	4,5412	3,5480	3,4340
2Y	5,0027	-4	52	4,1030	3,5322	3,4950
3Y	4,5965	-4	57	3,9165	3,4990	3,5085
4Y	4,3525	-4	56	3,8260	3,5005	3,5330
5Y	4,1953	-4	53	3,7490	3,5080	3,5847
7Y	4,0250	-4	49	3,7060	3,5325	3,5680
10Y	3,9176	-4	44	3,7049	3,6267	3,5880
15Y	3,8568	-4	36	3,6820	3,5898	3,5415
20Y	3,7797	-4	31	3,6268	3,5373	3,4065
30Y	3,5353	-4	26	3,3635	3,2562	3,1534

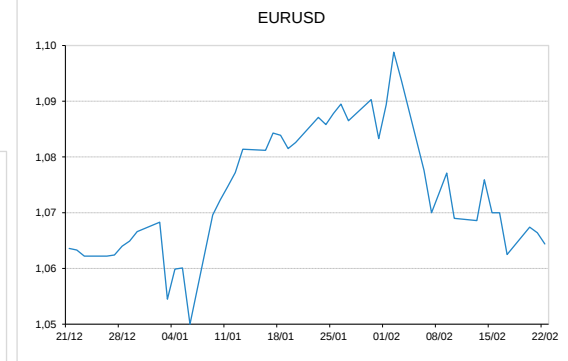
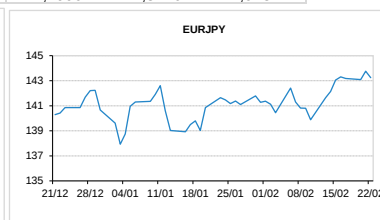
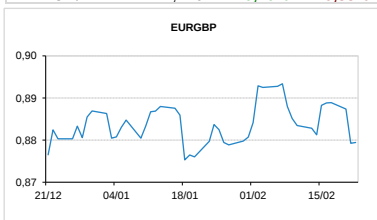


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	80,93	-2,12	-6,75	OT 2Y	3,032	-0,02	39,30
JETFUEL	867,04	13,25	-212,80	OT 5Y	3,100	-0,02	48,60
DIESEL	831,50	12,36	-183,68	OT 10Y	3,414	-0,01	32,90
COBRE	9.179,50	59,00	-123,50	BUND 10Y	2,154	-3,00	34,00
ZINCO	3.149,50	9,25	-280,00	SCHATZ 2Y	3,219	-4,29	26,10
OURO	1.832,96	-2,13	-93,12	T-NOTE 10Y	4,576	-3,13	38,90
TRIGO	750,75	-12,00	1,75	T-NOTE 2Y	5,001	-4,11	52,20
LICENÇA C02	96,16	-4,18	11,08	GILT 10Y	3,782	-1,08	28,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0644	-0,19%	-2,09%	1,0699	1,0751	1,0855
EUR/GBP	0,87945	-0,02%	0,03%	0,8824	0,8848	0,8895
EUR/JPY	143,24	0,36%	-1,11%	143,23	143,22	143,19
EUR/CHF	0,9879	-0,01%	1,44%	0,9838	0,9788	0,9689
EUR/BRL	5,5319	-0,24%	2,02%	5,6548	5,7776	6,0041
EUR/PLN	4,7461	0,10%	-0,83%	4,7996	4,8476	4,9482



FIXINGS CONTRA USD e EUR

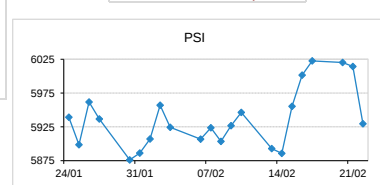
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0644	0,8795	143,24	0,9879	11,0490	7,4438	1,4389	1,5583	5,5319	10,9742
USD	0,9409	-	0,8287	134,595	0,9298	10,3949	7,0039	1,3542	1,4666	5,1678	10,3234

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,524	-1,22	-9,61
BCP	0,211	-2,59	43,85
CORT. AMORIM	9,610	-0,41	10,21
CTT	3,640	-2,02	18,18
EDP	4,758	-1,45	2,19
EDP R	19,205	-4,64	-6,68
GALP	11,380	-0,35	-9,75
GREENVOLT	7,320	-2,14	-6,15
J MARTINS	19,470	-0,31	-3,52
MOTA ENGIL	1,844	-0,11	57,61
NAVIGATOR	3,264	-1,09	-5,50
NOS	4,170	-0,10	10,20
REN	2,535	-0,78	0,60
SEMAPA	13,380	0,30	8,25
SONAE SGPS	0,998	-0,65	6,68

MAIORES GANHOS/PERDAS

Título	Variação %
SEMAPA	0,30
EDP	-1,45
CTT	-2,02
GREENVOLT	-2,14
BCP	-2,59
EDP R	-4,64



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.929,55	-1,41%	3,55%	6.370,78	5.128,86
CAC40	7.299,26	-0,13%	12,75%	7.387,29	5.628,42
ESTX 50 PR	4.242,88	-0,17%	11,85%	4.316,17	3.249,57
XTRA DAX	15.399,89	0,01%	10,60%	15.658,56	11.862,84
S&P 500	4.000,37	0,08%	4,20%	4.637,30	3.491,58
IBEX 35	9.168,20	-0,91%	11,41%	9.369,10	7.189,60
NIKKEI 225	27.104,32	-1,34%	3,87%	29.222,77	24.681,74

