

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

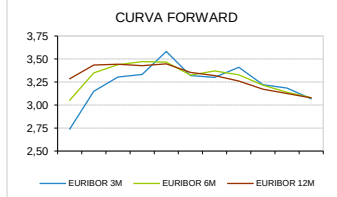
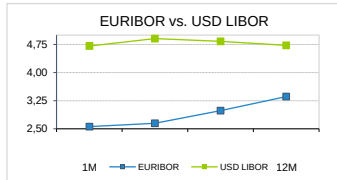
RENDA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,5580	-6	15	1M	4,7086	-2	11	4,0388	0,7100
3M	2,6460	-17	-6	3M	4,9071	-3	3	4,1255	1,1000
6M	2,9850	-15	-21	6M	4,8340	-13	-35	4,2636	1,2800
12M	3,3590	-30	-21	12M	4,7284	-26	-86	4,4011	1,5000

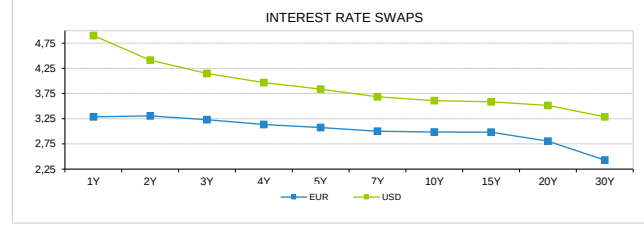
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2876	-5	-26	3,3232	2,8348	2,8050
2Y	3,3060	-2	-20	3,2045	2,8168	2,8099
3Y	3,2320	-1	-11	3,0850	2,8180	2,8310
4Y	3,1360	-1	-7	3,0205	2,8180	2,8580
5Y	3,0740	0	-5	2,9760	2,8270	2,8820
7Y	3,0030	2	-3	2,9420	2,8650	2,9290
10Y	2,9850	4	-3	2,9570	2,9150	2,9260
15Y	2,9827	1	-1	2,9310	2,8030	2,6890
20Y	2,8060	-1	-3	2,7307	2,5770	2,4460
30Y	2,4296	6	-8	2,3580	2,2250	2,1150

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

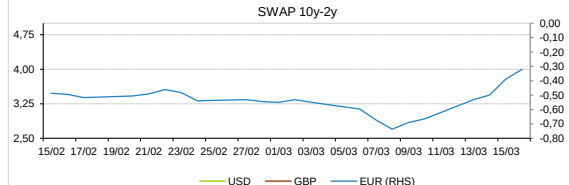
Zona Euro	3,50
EUA	4,75
Reino Unido	4,00
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,60
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,9011	32	-49	3,9196	3,3961	3,1010
2Y	4,4132	24	-55	3,5060	3,3230	3,2486
3Y	4,1496	18	-41	3,6203	3,2911	3,2651
4Y	3,9667	16	-34	3,5365	3,2884	3,2850
5Y	3,8360	15	-30	3,4745	3,2907	3,3377
7Y	3,6860	11	-28	3,4255	3,3230	3,3600
10Y	3,6086	8	-25	3,4450	3,4060	3,4154
15Y	3,5849	6	-22	3,4431	3,3247	3,3534
20Y	3,5122	5	-24	3,3792	3,3125	3,2207
30Y	3,2885	4	-23	3,1602	3,0479	2,9645

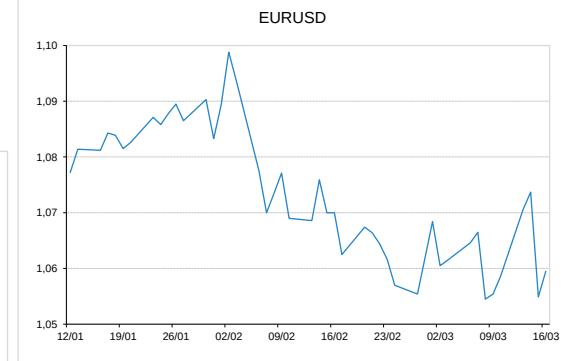
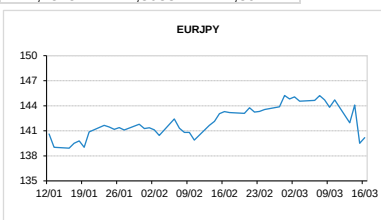
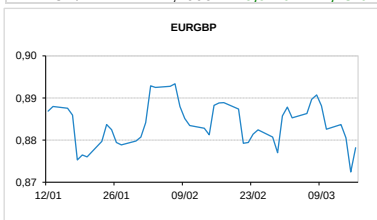


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	74,48	0,79	-10,32	OT 2Y	2,689	0,16	-20,50
JETFUEL	794,81	-39,13	-96,79	OT 5Y	2,800	0,12	-15,30
DIESEL	777,26	-36,48	-72,74	OT 10Y	3,209	0,12	-7,20
COBRE	8.572,00	-329,00	-353,00	BUND 10Y	1,970	12,41	-19,00
ZINCO	2.874,00	-43,50	-147,50	SCHATZ 2Y	2,895	13,21	-32,40
OURO	1.915,80	-2,78	79,44	T-NOTE 10Y	4,189	5,13	-20,80
TRIGO	695,75	-7,00	-80,50	T-NOTE 2Y	4,275	13,09	-51,70
LICENÇA C02	88,32	-0,88	-9,22	GILT 10Y	3,441	7,27	-31,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0595	0,44%	-0,98%	1,0654	1,0703	1,0784
EUR/GBP	0,8782	-0,66%	1,21%	0,8813	0,8841	0,8897
EUR/JPY	140,18	-0,48%	2,23%	140,17	140,16	140,13
EUR/CHF	0,9864	0,08%	0,17%	0,9817	0,9772	0,9694
EUR/BRL	5,6016	-0,12%	-0,51%	5,7259	5,8534	6,0758
EUR/PLN	4,7006	0,04%	1,43%	4,7545	4,8033	4,8914



FIXINGS CONTRA USD e EUR

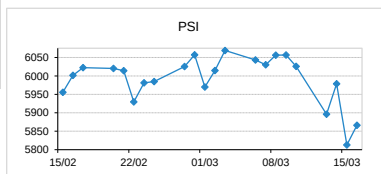
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0595	0,8782	140,18	0,9864	11,1596	7,4477	1,4582	1,59654	5,6016	11,4313
USD	0,9435	-	0,827	132,685	0,9302	10,5313	7,0268	1,3748	1,5015	5,2955	10,7731

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,684	-0,85	-6,41
BCP	0,193	-0,10	31,69
CORT. AMORIM	9,760	0,10	11,93
CTT	3,600	2,13	16,88
EDP	4,818	1,26	3,48
EDP R	20,590	1,63	0,05
GALP	9,828	1,19	-22,06
GREENVOLT	7,150	0,42	-8,33
J MARTINS	20,520	1,79	1,68
MOTA ENGIL	1,488	1,50	27,18
NAVIGATOR	3,262	0,99	-5,56
NOS	4,256	0,00	12,47
REN	2,525	0,60	0,20
SEMAPA	13,520	-0,29	9,39
SONAE SGPS	1,043	0,97	11,55

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	2,13
J MARTINS	1,79
EDP R	1,63
MOTA ENGIL	1,50
EDP	1,26
BCP	-0,10
SEMAPA	-0,29
ALTRI	-0,85



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.865,99	0,91%	2,44%	6.370,78	5.128,86
CAC40	7.025,72	2,03%	8,53%	7.401,15	5.628,42
ESTX 50 PR	4.116,98	2,03%	8,52%	4.324,27	3.249,57
XTRA DAX	14.967,10	1,57%	7,49%	15.706,37	11.862,84
S&P 500	3.935,86	1,13%	2,51%	4.637,30	3.491,58
IBEX 35	8.890,20	1,50%	8,03%	9.528,30	7.189,60
NIKKEI 225	27.010,61	-0,80%	3,51%	29.222,77	25.520,23

