

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

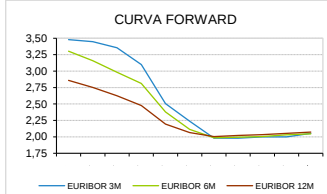
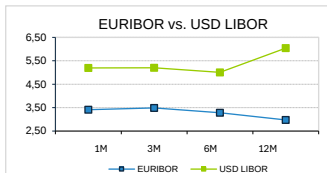
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,4120	1	-18	1M	5,1972	-1	-25	4,9256	0,9350
3M	3,4880	2	-7	3M	5,2028	-1	-18	4,8312	0,9537
6M	3,2850	1	-8	6M	5,0072	1	-23	4,6356	0,8600
12M	2,9750	3	-16	12M	6,0414	8	31	4,2294	0,8611

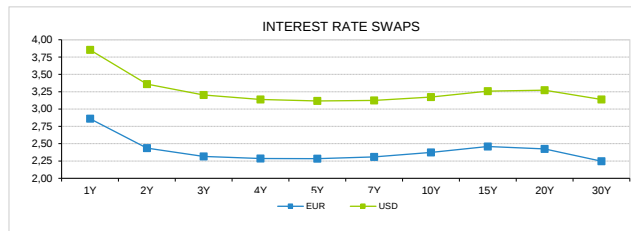
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,8602	-1	-24	2,0040	2,1868	2,3455
2Y	2,4350	-2	-30	2,0376	2,2288	2,3790
3Y	2,3160	-2	-27	2,0860	2,2650	2,4128
4Y	2,2857	-2	-24	2,1310	2,3010	2,4438
5Y	2,2825	-3	-21	2,1723	2,3360	2,4760
7Y	2,3088	-2	-17	2,2467	2,4000	2,5280
10Y	2,3745	-3	-13	2,3446	2,4764	2,5621
15Y	2,4584	-2	-9	2,4290	2,4810	2,4834
20Y	2,4243	-2	-7	2,3801	2,3850	2,3539
30Y	2,2470	-2	-4	2,2010	2,1825	2,1411

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

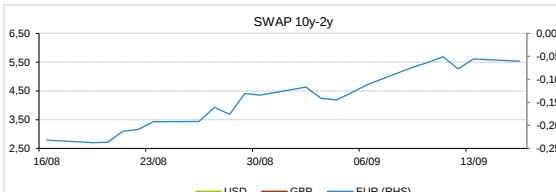
Zona Euro	3,65
EUA	5,50
Reino Unido	5,00
Japão	0,25
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	10,50
Austrália	4,35
Índia	4,50



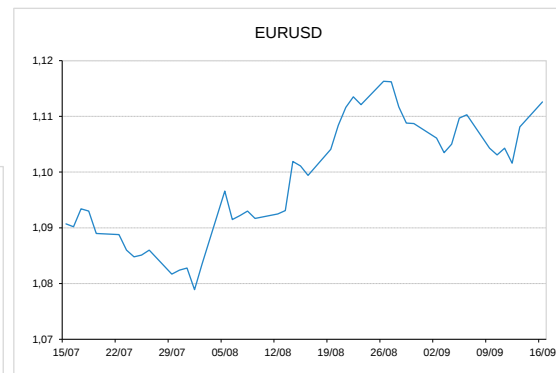
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8535	-4	-52	2,8480	2,9310	3,1110
2Y	3,3598	-2	-49	2,8640	2,9770	3,1430
3Y	3,2018	-2	-43	2,8850	3,0200	3,1725
4Y	3,1376	-1	-38	2,9180	3,0575	3,2035
5Y	3,1168	-1	-35	2,9550	3,0905	3,2370
7Y	3,1246	-1	-31	3,0210	3,1570	3,2970
10Y	3,1732	-2	-27	3,1150	3,2410	3,3470
15Y	3,2584	-2	-24	3,2100	3,2820	3,3390
20Y	3,2714	-2	-22	3,2150	3,2380	3,2470
30Y	3,1393	-3	-20	3,0770	3,0560	3,0220



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72,55	0,94	-6,32	OT 2Y	2,286	-0,01	-26,60
JETFUEL	685,25	-10,25	-94,00	OT 5Y	2,237	-0,02	-22,70
DIESEL	654,75	-10,00	-82,00	OT 10Y	2,705	-0,03	-17,50
COBRE	9,257,00	92,50	349,50	BUND 10Y	2,079	-3,35	-13,40
ZINCO	2,866,95	47,46	204,73	SCHATZ 2Y	2,367	-2,71	-21,50
OURO	2,579,82	2,12	71,81	T-NOTE 10Y	4,095	-0,88	-22,80
TRIGO	575,25	-19,50	22,75	T-NOTE 2Y	3,676	-1,39	-44,00
LICENÇA C02	63,31	-1,68	-9,21	GILT 10Y	3,844	-2,65	-24,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1126	0,41%	1,20%	1,1167	1,1201	1,1262
EUR/GBP	0,84278	0,23%	1,01%	0,8457	0,8488	0,8553
EUR/JPY	155,66	0,33%	4,54%	155,65	155,64	155,62
EUR/CHF	0,9402	0,00%	1,60%	0,9340	0,9285	0,9201
EUR/BRL	6,1335	0,50%	-1,61%	6,2222	6,3209	6,5815
EUR/PLN	4,2769	0,08%	-0,27%	4,3019	4,3340	4,3963


FIXINGS CONTRA USD e EUR

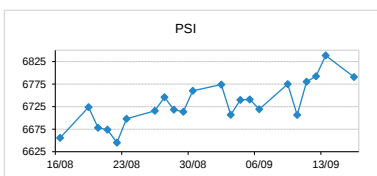
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1126	0,8428	155,66	0,9402	11,3429	7,4620	1,5124	1,6508	6,1335	11,8013
USD	0,8990	-	0,7577	140,44	0,8452	10,1965	6,7083	1,3593	1,4850	5,5088	10,6114

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,888	0,21	6,26
BCP	0,408	-1,26	48,62
CORT. AMORIM	8,950	0,34	-2,08
CTT	4,470	-0,78	28,08
EDP	4,103	-0,63	-9,92
EDP R	15,760	-1,93	-14,93
GALP	17,030	-0,41	27,66
GREENVOLT	8,310	-0,48	1,59
J MARTINS	16,760	-0,48	-27,26
MOTA ENGIL	2,504	-0,24	-36,77
NAVIGATOR	3,682	-0,75	3,78
NOS	3,640	0,41	13,75
REN	2,455	0,41	5,59
SEMAPA	14,460	-0,82	7,91
SONAE SGPS	0,966	-0,41	6,80
IBERSOL	7,240	0,00	8,38

MAIORES GANHOS/PERDAS

Título	Variação %
NOS	0,41
REN	0,41
CORT. AMORI	0,34
ALTRI	0,21
NAVIGATOR	-0,75
CTT	-0,78
SEMAPA	-0,82
BCP	-1,26
EDP R	-1,93



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.790,66	-0,70%	6,16%	6.993,53	5.823,43
CAC40	7.449,44	-0,21%	-1,24%	8.259,19	6.773,82
ESTX 50 PR	4.827,63	-0,34%	6,77%	5.121,71	3.993,10
XTRA DAX	18.633,11	-0,35%	11,23%	18.990,78	14.630,21
S&P 500	5.613,30	-0,22%	17,69%	5.669,67	4.103,78
IBEX 35	11.581,00	0,35%	14,64%	11.592,50	8.879,30
NIKKEI 225	36.581,76	-0,68%	9,32%	42.426,77	30.487,67

