

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

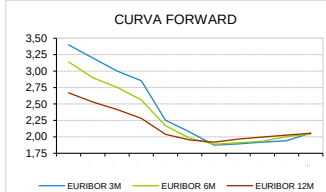
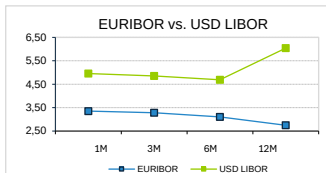
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,3530	-1	-24	1M	4,9586	0	-41	4,9598	0,8500
3M	3,2790	-5	-21	3M	4,8550	-1	-47	4,8232	0,8851
6M	3,1050	-5	-26	6M	4,6901	2	-48	4,6535	0,7900
12M	2,7470	-2	-34	12M	6,0414	8	31	4,2779	0,7725

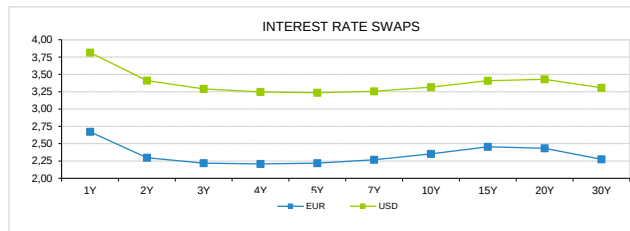
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6710	-3	-37	1,9183	2,1760	2,3601
2Y	2,2979	-1	-38	1,9850	2,2204	2,3990
3Y	2,2180	-1	-34	2,0480	2,2650	2,4350
4Y	2,2078	-1	-31	2,1000	2,3070	2,4680
5Y	2,2186	-1	-29	2,1505	2,3475	2,5020
7Y	2,2675	-1	-25	2,2370	2,4160	2,5610
10Y	2,3525	-1	-21	2,3480	2,5000	2,5971
15Y	2,4557	-1	-17	2,4431	2,5110	2,5232
20Y	2,4327	-1	-15	2,4040	2,4217	2,4016
30Y	2,2740	-1	-11	2,2400	2,2320	2,1980

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

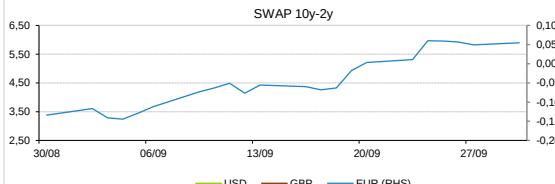
Zona Euro	3,65
EUA	5,00
Reino Unido	5,00
Japão	0,25
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	10,75
Austrália	4,35
Índia	4,50



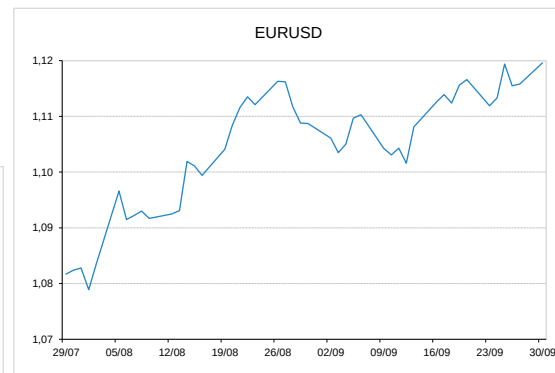
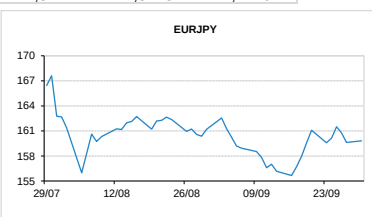
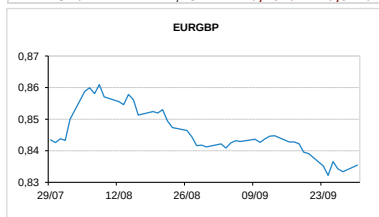
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8154	6	-41	2,9930	3,1100	3,2840
2Y	3,4097	6	-31	3,0150	3,1470	3,3110
3Y	3,2898	5	-23	3,0450	3,1915	3,3500
4Y	3,2462	4	-19	3,0790	3,2270	3,3800
5Y	3,2351	4	-16	3,1170	3,2650	3,4100
7Y	3,2550	3	-14	3,1875	3,3290	3,4695
10Y	3,3151	2	-12	3,2810	3,4130	3,5230
15Y	3,4094	2	-10	3,3810	3,4590	3,5190
20Y	3,4286	2	-9	3,3890	3,4180	3,4300
30Y	3,3069	1	-7	3,2570	3,2415	3,2100



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	71,93	-0,05	-5,00	OT 2Y	2,140	0,00	-30,50
JETFUEL	689,25	-3,50	-60,00	OT 5Y	2,182	0,01	-24,90
DIESEL	664,50	-1,00	-48,50	OT 10Y	2,700	0,00	-17,60
COBRE	9.973,50	-98,00	534,50	BUND 10Y	2,097	-0,65	-14,20
ZINCO	3.064,84	-9,94	138,54	SCHATZ 2Y	2,299	-0,98	-22,60
OURO	2.634,08	-24,16	130,69	T-NOTE 10Y	4,217	3,55	-6,30
TRIGO	585,50	5,50	34,00	T-NOTE 2Y	3,806	6,18	-16,80
LICENÇA C02	65,30	-1,03	-5,00	GILT 10Y	4,194	2,36	0,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1196	0,34%	1,22%	1,1238	1,1273	1,1350
EUR/GBP	0,83543	-0,25%	0,81%	0,8388	0,8424	0,8503
EUR/JPY	159,82	-0,12%	1,71%	159,81	159,80	159,78
EUR/CHF	0,9411	-0,31%	0,18%	0,9351	0,9301	0,9222
EUR/BRL	6,0766	-0,18%	2,34%	6,1658	6,2790	6,5639
EUR/PLN	4,2827	-0,19%	-0,31%	4,3121	4,3448	4,4140


FIXINGS CONTRA USD e EUR

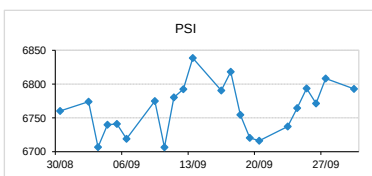
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1196	0,8354	159,82	0,9411	11,3054	7,4545	1,5061	1,60774	6,0766	11,7423
USD	0,8959	-	0,7457	142,99	0,8435	10,1331	6,6788	1,3510	1,4411	5,4433	10,5353

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,020	-0,20	9,13
BCP	0,405	-0,81	47,74
CORT. AMORIM	8,850	-0,45	-3,17
CTT	4,390	0,23	25,79
EDP	4,102	-0,56	-9,95
EDP R	15,710	0,19	-15,20
GALP	16,800	1,51	25,94
GREENVOLT	8,300	-0,06	1,47
J MARTINS	17,640	-2,16	-23,44
MOTA ENGIL	2,566	-1,38	-35,20
NAVIGATOR	3,688	0,99	3,95
NOS	3,655	-0,54	14,22
REN	2,415	0,00	3,87
SEMAPA	14,440	-0,14	7,76
SONAE SGPS	0,949	-0,21	4,92
IBERSOL	7,240	0,00	8,38

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	1,51
NAVIGATOR	0,99
CTT	0,23
EDP R	0,19
NOS	-0,54
EDP	-0,56
BCP	-0,81
MOTA ENGIL	-1,38
J MARTINS	-2,16



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.792,87	-0,23%	6,20%	6.993,53	5.823,43
CAC40	7.635,75	-2,00%	1,23%	8.259,19	6.773,82
ESTX 50 PR	5.000,45	-1,32%	10,59%	5.121,71	3.993,10
XTRA DAX	19.324,93	-0,76%	15,36%	19.491,93	14.630,21
S&P 500	5.734,21	-0,07%	20,22%	5.767,37	4.103,78
IBEX 35	11.877,30	-0,76%	17,57%	12.004,60	8.879,30
NIKKEI 225	37.919,55	-4,80%	13,31%	42.426,77	30.487,67

