

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

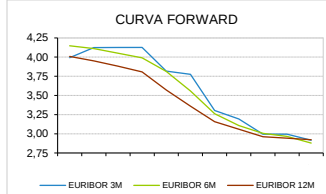
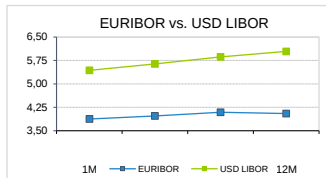
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8760	-2	3	1M	5,4346	0	0	5,2088	1,6750
3M	3,9720	0	2	3M	5,6387	-1	-2	5,2511	1,6713
6M	4,0920	-2	-3	6M	5,8628	-1	-3	5,2986	1,7100
12M	4,0520	-3	-18	12M	6,0414	8	31	5,2773	1,8475

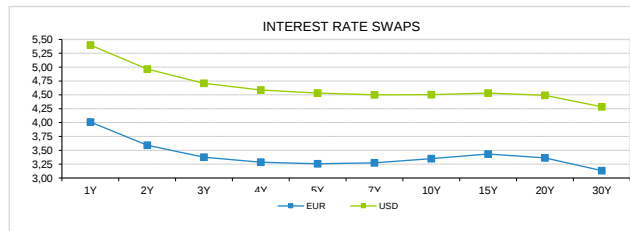
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0103	-1	-15	3,1599	2,9965	3,2650
2Y	3,5927	-2	-24	3,0380	3,0688	3,3170
3Y	3,3758	-2	-24	3,0260	3,1280	3,3640
4Y	3,2844	-2	-22	3,0540	3,1900	3,4100
5Y	3,2575	-2	-20	3,0950	3,2420	3,4580
7Y	3,2733	-2	-16	3,1790	3,3270	3,5069
10Y	3,3491	-1	-12	3,3000	3,4320	3,5430
15Y	3,4318	-1	-8	3,3795	3,4115	3,4125
20Y	3,3630	-1	-6	3,2960	3,2750	3,2400
30Y	3,1330	-1	-4	3,0630	3,0330	2,9870

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

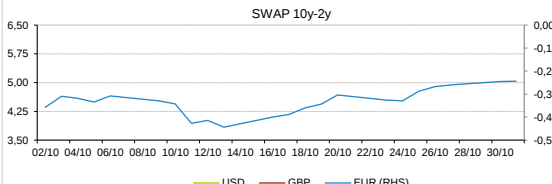
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	12,75
Austrália	4,10
Índia	4,50



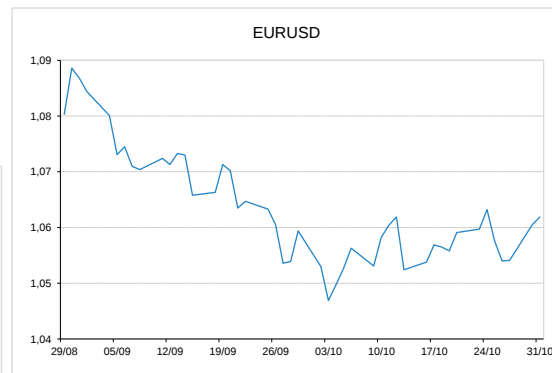
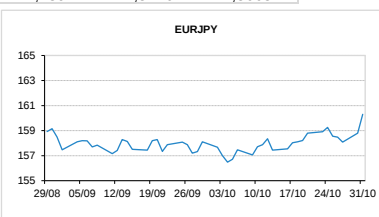
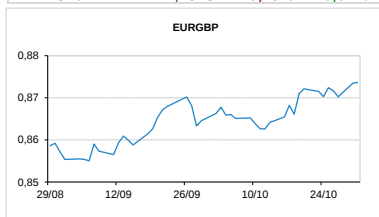
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,3985	3	-7	4,5030	4,1960	4,3920
2Y	4,9654	3	-6	4,3320	4,2405	4,4080
3Y	4,7091	2	-1	4,2890	4,2890	4,4300
4Y	4,5870	0	3	4,2890	4,3210	4,4530
5Y	4,5319	-1	6	4,3075	4,3490	4,4725
7Y	4,4999	-2	10	4,3440	4,3990	4,5120
10Y	4,5040	-3	13	4,4010	4,4565	4,5350
15Y	4,5329	-4	16	4,4500	4,4590	4,4700
20Y	4,4919	-4	17	4,4050	4,3690	4,3310
30Y	4,2850	-4	19	4,1940	4,1270	4,0580



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	85,98	-0,37	-4,38	OT 2Y	3,115	0,00	-12,70
JETFUEL	940,75	-10,50	-116,75	OT 5Y	3,109	0,01	-12,00
DIESEL	882,50	-11,75	-137,25	OT 10Y	3,518	-0,01	-8,50
COBRE	8 138,50	41,50	-130,00	BUND 10Y	2,669	-1,67	-2,60
ZINCO	2 459,50	-8,50	-189,75	SCHATZ 2Y	3,284	-0,76	-9,40
OURO	1 991,38	-4,72	142,75	T-NOTE 10Y	5,199	0,39	23,20
TRIGO	557,50	-8,50	16,00	T-NOTE 2Y	5,358	3,93	8,10
LICENÇA C02	79,01	0,29	-2,66	GILT 10Y	4,867	-7,47	12,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0619	0,13%	0,85%	1,0665	1,0711	1,0813
EUR/GBP	0,87366	-0,02%	-0,84%	0,8768	0,8800	0,8875
EUR/JPY	160,3	-0,94%	-1,64%	160,28	160,27	160,24
EUR/CHF	0,9614	-0,40%	0,09%	0,9555	0,9500	0,9400
EUR/BRL	5,3281	0,47%	-0,49%	5,4094	5,4857	5,6558
EUR/PLN	4,4575	-0,19%	3,62%	4,4897	4,5146	4,5663


FIXINGS CONTRA USD e EUR

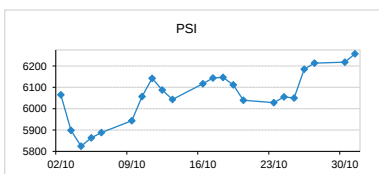
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0619	0,8737	160,30	0,9614	11,8151	7,4642	1,4667	1,66955	5,3281	11,8209
USD	0,9433	-	0,8239	151,245	0,9074	11,1440	7,0411	1,3866	1,5788	5,0554	11,1586

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,568	0,40	8,59
BCP	0,290	0,07	97,81
CORT. AMORIM	9,170	-0,54	5,16
CTT	3,605	0,98	17,05
EDP	3,970	2,69	-14,73
EDP R	15,190	3,47	-26,19
GALP	14,210	-0,56	12,69
GREENVOLT	6,310	0,48	-19,10
J MARTINS	21,780	0,55	7,93
MOTA ENGIL	3,070	0,16	162,39
NAVIGATOR	3,760	0,48	8,86
NOS	3,454	0,52	-5,24
REN	2,460	0,61	-2,38
SEMAPA	13,360	-1,18	8,09
SONAE SGPS	0,929	0,05	-0,64
IBERSOL	6,700	0,00	21,38

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	3,47
EDP	2,69
CTT	0,98
REN	0,61
J MARTINS	0,55
CORT. AMORI	-0,54
GALP	-0,56
SEMAPA	-1,18



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 257,06	0,63%	9,27%	6 273,94	5 591,09
CAC40	6 885,65	0,89%	6,36%	7 581,26	6 191,73
ESTX 50 PR	4 061,12	0,81%	7,05%	4 491,51	3 563,42
XTRA DAX	14 810,34	0,64%	6,37%	16 528,97	13 022,64
S&P 500	4 170,62	0,04%	8,57%	4 607,07	3 698,15
IBEX 35	9 017,30	-0,02%	9,52%	9 741,90	7 798,40
NIKKEI 225	30 858,85	0,53%	18,26%	33 772,89	25 661,89

