

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

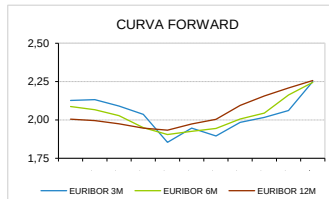
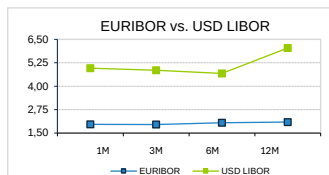
RENDA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9620	-1	-15	1M	4,9602	0	-35	4,2153	-0,0525
3M	1,9550	0	-17	3M	4,8537	0	-42	4,1760	-0,0600
6M	2,0530	2	-6	6M	4,6821	-1	-45	4,1007	-0,0025
12M	2,0880	5	6	12M	6,0414	8	31	3,9656	0,0275

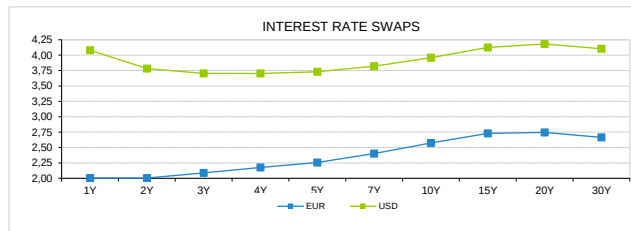
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0050	0	2	2,0023	2,4520	2,7375
2Y	2,0043	-1	5	2,1285	2,5280	2,7983
3Y	2,0869	-1	5	2,2310	2,5950	2,8510
4Y	2,1758	-2	5	2,3235	2,6595	2,8990
5Y	2,2580	-2	5	2,4016	2,7171	2,9355
7Y	2,4030	-2	6	2,5390	2,8110	2,9880
10Y	2,5749	-1	7	2,6880	2,8990	3,0199
15Y	2,7308	0	9	2,8021	2,9186	2,9588
20Y	2,7458	0	11	2,7870	2,8523	2,8606
30Y	2,6659	1	16	2,6910	2,7300	2,7343

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

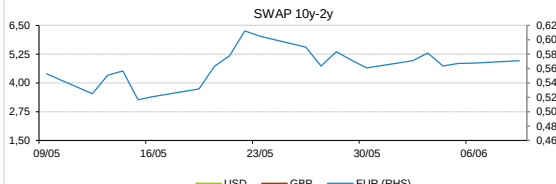
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,75
Austrália	3,85
Índia	4,00



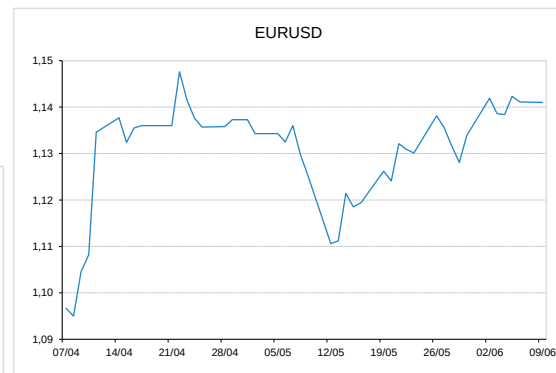
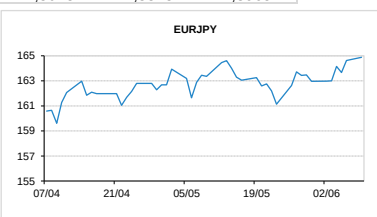
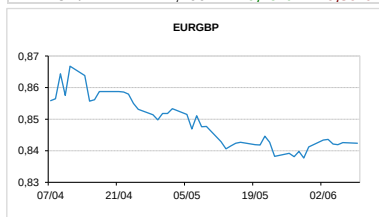
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0816	-1	10	3,4660	3,6970	4,0250
2Y	3,7820	-3	11	3,5050	3,7710	4,0890
3Y	3,7051	-3	10	3,5660	3,8530	4,1420
4Y	3,7028	-3	10	3,6325	3,9250	4,1880
5Y	3,7290	-3	9	3,7050	3,9850	4,2380
7Y	3,8221	-3	10	3,8340	4,0910	4,3220
10Y	3,9583	-2	11	3,9890	4,2160	4,3940
15Y	4,1240	-1	12	4,1450	4,2940	4,4070
20Y	4,1818	-1	12	4,1830	4,2750	4,3350
30Y	4,1036	-1	13	4,0860	4,1220	4,1280



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,84	0,37	3,41	OT 2Y	1,874	-0,02	6,60
JETFUEL	672,75	5,25	28,50	OT 5Y	2,350	-0,01	6,60
DIESEL	640,25	0,25	34,00	OT 10Y	3,039	-0,01	-0,90
COBRE	9.670,50	-46,50	155,00	BUND 10Y	2,525	0,00	5,80
ZINCO	2.636,15	-20,84	20,47	SCHATZ 2Y	2,262	-0,74	13,00
OURO	3.330,32	19,90	5,34	T-NOTE 10Y	4,713	-3,17	8,40
TRIGO	544,00	-10,75	22,25	T-NOTE 2Y	4,150	-4,02	15,60
LICENÇA C02	74,26	0,76	3,87	GILT 10Y	5,037	-1,35	12,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,141	-0,01%	1,40%	1,1480	1,1550	1,1678
EUR/GBP	0,8424	0,02%	0,63%	0,8472	0,8518	0,8609
EUR/JPY	164,88	-0,16%	-0,92%	164,87	164,87	164,86
EUR/CHF	0,9373	-0,03%	-0,22%	0,9323	0,9274	0,9178
EUR/BRL	6,371	-0,53%	-0,16%	6,5535	6,7410	7,1069
EUR/PLN	4,2667	0,49%	-0,80%	4,3018	4,3348	4,3965


FIXINGS CONTRA USD e EUR

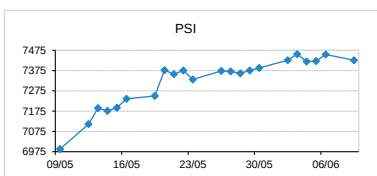
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1410	0,8424	164,88	0,9373	10,9566	7,4596	1,5622	1,75051	6,3710	11,4876
USD	0,8766	-	0,7382	144,6	0,8216	9,6046	6,5394	1,3680	1,5336	5,5853	10,0636

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,120	-3,03	-3,94
BCP	0,678	1,04	45,99
CORT. AMORIM	7,890	-0,88	-1,99
CTT	7,550	-0,40	39,81
EDP	3,538	0,43	14,46
EDP R	9,285	1,36	-7,52
GALP	15,280	-0,13	-4,20
J MARTINS	21,240	-0,93	15,12
MOTA ENGIL	4,344	-1,18	49,07
NAVIGATOR	3,344	-1,65	-6,85
NOS	3,850	-1,03	17,17
REN	2,940	-1,34	28,95
SEMAPA	16,240	-7,73	14,53
SONAE SGPS	1,210	-0,98	32,39
IBERSOL	9,900	0,00	32,35

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	1,36
BCP	1,04
EDP	0,43
MOTA ENGIL	-1,18
REN	-1,34
NAVIGATOR	-1,65
ALTRI	-3,03
SEMAPA	-7,73



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.425,75	-0,38%	16,44%	7.500,54	6.194,45
CAC40	7.791,47	-0,17%	5,56%	8.257,88	6.763,76
ESTX 50 PR	5.421,52	-0,16%	10,73%	5.568,19	4.473,94
XTRA DAX	24.174,32	-0,54%	21,42%	24.479,42	17.024,82
S&P 500	6.006,26	0,09%	2,11%	6.147,43	4.835,04
IBEX 35	14.251,30	0,03%	22,91%	14.370,80	10.298,70
NIKKEI 225	38.088,57	0,92%	-4,53%	42.426,77	30.792,74

