

**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**

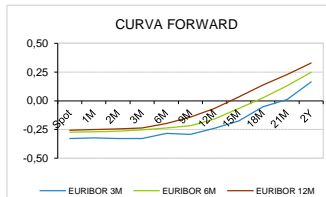
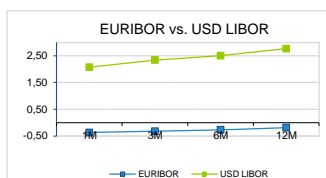
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

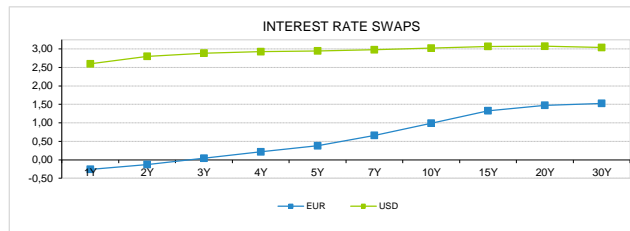
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	2,0733	2	15	0,5039	-0,7894
3M	-0,3210	0	1	3M	2,3406	1	0	0,6270	-0,7312
6M	-0,2680	0	0	6M	2,5001	0	-1	0,7568	-0,6426
12M	-0,1810	0	1	12M	2,7669	0	0	0,9347	-0,5224

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2550	-1	0	-0,0673	0,6756	1,2345
2Y	-0,1250	-1	1	0,1298	0,8312	1,3390
3Y	0,0430	-1	1	0,3105	0,9580	1,4442
4Y	0,2180	-2	0	0,4747	1,0790	1,5230
5Y	0,3810	-2	-1	0,6225	1,1938	1,6083
7Y	0,6620	-3	-1	0,8795	1,3710	1,7327
10Y	0,9900	-3	0	1,1730	1,5690	1,8410
15Y	1,3280	-3	0	1,4603	1,7297	1,9070
20Y	1,4780	-3	0	1,5830	1,7725	1,8840
30Y	1,5300	-3	0	1,6160	1,7386	1,8076

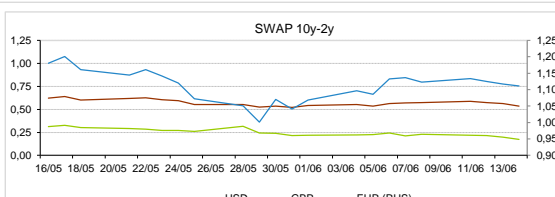
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



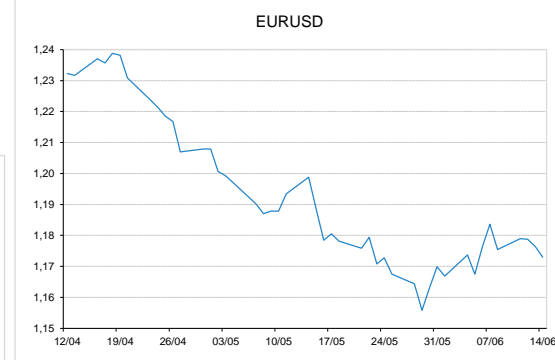
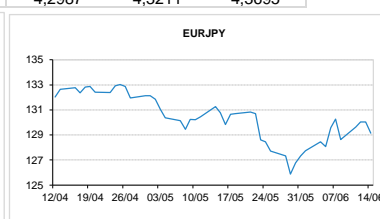
INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5960	2	5	3,0651	3,0250	3,0259
2Y	2,8020	1	4	3,0370	3,0301	3,0312
3Y	2,8880	1	2	3,0325	2,9915	3,0450
4Y	2,9280	1	2	3,0290	3,0030	3,0610
5Y	2,9490	1	1	3,0085	3,0080	3,0752
7Y	2,9800	1	1	3,0115	3,0325	3,0585
10Y	3,0240	1	1	3,0742	3,0485	3,0810
15Y	3,0680	1	1	3,0891	3,0540	3,0936
20Y	3,0740	1	1	3,0813	3,0694	3,0390
30Y	3,0400	1	1	3,0339	3,0185	2,9760



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	76,06	-0,68	-1,93	OT 2Y	-0,099	-0,01	6,80
JETFUEL	704,50	-7,50	-29,50	OT 5Y	0,761	-0,02	16,10
DIESEL	664,50	-6,75	-23,00	OT 10Y	1,915	-0,03	17,40
COBRE	7.241,50	35,00	315,00	BUND 10Y	-0,053	-4,80	-24,10
ZINCO	3.252,50	23,75	173,00	SCHATZ 2Y	-0,002	-3,67	-13,10
OURO	1.303,95	4,63	-9,55	T-NOTE 10Y	3,663	-2,54	-13,10
TRIGO	523,50	-9,25	15,50	T-NOTE 2Y	3,004	-0,39	-6,30
LICENÇA C02	14,92	-0,39	0,28	GILT 10Y	1,572	-2,22	-18,60


**CAMBIAL**

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,173	-0,29%	-2,15%	1,1810	1,1896	1,2094
EUR/GBP	0,87683	0,60%	0,64%	0,8792	0,8818	0,8878
EUR/JPY	129,15	0,68%	1,64%	129,15	129,15	129,15
EUR/CHF	1,1563	0,49%	3,20%	1,1552	1,1540	1,1516
EUR/BRL	4,3274	1,37%	-0,18%	4,3967	4,4630	4,6297
EUR/PLN	4,2766	0,02%	-0,15%	4,2987	4,3211	4,3695


**FIXINGS CONTRA USD e EUR**

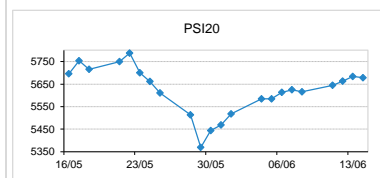
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1730	0,8768	129,15	1,1563	10,1081	7,4509	1,5201	1,54884	4,3274	9,4146
USD	0,8584	-	0,7502	110,285	0,9926	8,6828	6,3958	1,3035	1,3267	3,7119	8,0833

**ACCIONISTA**

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	8,680	-1,70	67,86
BCP	0,274	0,04	0,77
CORT. AMORIM	11,2600	-1,05	9,32
CTT	2,9340	1,17	-16,34
EDP	3,400	0,18	17,85
EDP R	8,355	2,26	19,92
GALP	16,180	0,06	5,58
IBERSOL	11,150	0,90	-8,23
J MARTINS	13,370	-0,07	-17,44
MOTA ENGIL	3,210	-1,23	-12,37
NAVIGATOR	5,820	-2,76	36,88
NOS	4,794	1,70	-12,53
NOVABASE	2,760	1,85	-9,48
PHAROL	0,254	-0,98	1,40
REN	2,376	0,34	-4,15
SEMAPA	23,800	-1,65	33,75
SONAE CAP.	0,930	0,00	4,85
SONAE SGPS	1,124	-1,14	-0,18
-	-	-	-
-	-	-	-
-	-	-	-

**MAIORES GANHOS/PERDAS**

Título	Variação %
EDP R	2,26
NOVABASE	1,85
NOS	1,70
CTT	1,17
IBERSOL	0,90
SONAE SGPS	-1,14
MOTA ENGIL	-1,23
SEMAPA	-1,65
ALTRI	-1,70
NAVIGATOR	-2,76



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.677,81	-0,10%	5,37%	5.801,45	5.014,62
CAC40	5.528,46	1,39%	4,06%	5.657,44	4.995,07
ESTX 50 PR	3.527,11	1,37%	0,66%	3.708,82	3.261,86
XTRA DAX	13.107,10	1,68%	1,47%	13.596,89	11.726,62
S&P 500	2.784,26	0,31%	4,14%	2.872,87	2.405,70
IBEX 35	9.957,70	0,59%	-0,86%	10.937,00	9.327,60
NIKKEI 225	22.738,61	-0,99%	-0,12%	24.129,34	19.239,52

