

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

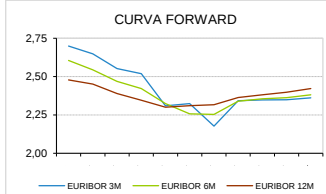
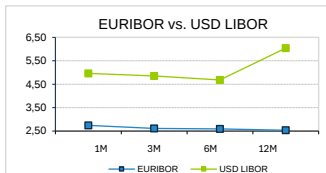
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,7440	1	-12	1M	4,9602	0	-35	4,5495	0,4150
3M	2,6150	-3	-7	3M	4,8537	0	-42	4,4954	0,4200
6M	2,5910	-1	1	6M	4,6821	-1	-45	4,4130	0,3700
12M	2,5340	1	7	12M	6,0414	8	31	4,2971	0,3675

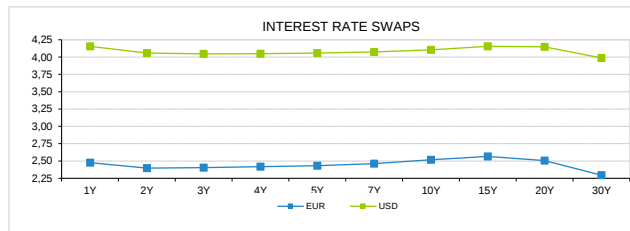
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4770	0	14	2,3168	2,4615	2,5297
2Y	2,3980	2	21	2,3682	2,4755	2,5495
3Y	2,4051	2	21	2,3970	2,4900	2,5760
4Y	2,4175	1	20	2,4190	2,5100	2,5960
5Y	2,4310	1	19	2,4390	2,5320	2,6156
7Y	2,4627	1	17	2,4830	2,5730	2,6430
10Y	2,5175	2	16	2,5390	2,6105	2,6467
15Y	2,5660	2	15	2,5690	2,5734	2,5375
20Y	2,5058	1	14	2,4860	2,4500	2,3864
30Y	2,2955	1	14	2,2690	2,2220	2,1600

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

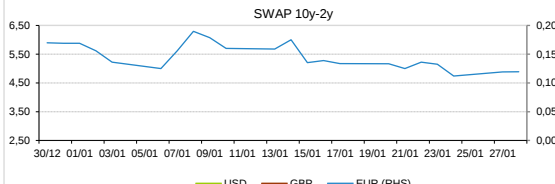
Zona Euro	3,15
EUA	4,50
Reino Unido	4,75
Japão	0,50
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,00



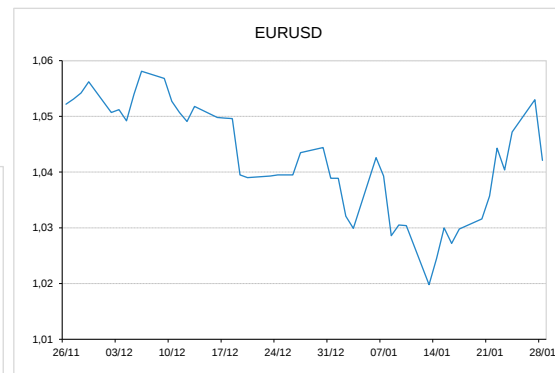
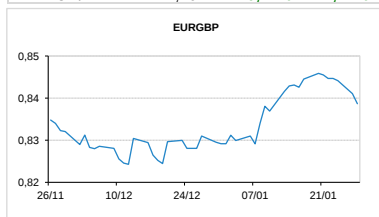
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1544	1	-2	3,9550	4,0610	4,1150
2Y	4,0579	2	-2	3,9860	4,0780	4,1205
3Y	4,0465	2	0	4,0100	4,0900	4,1350
4Y	4,0499	3	2	4,0300	4,0980	4,1460
5Y	4,0576	3	4	4,0460	4,1110	4,1610
7Y	4,0750	3	5	4,0720	4,1350	4,1920
10Y	4,1040	3	6	4,1110	4,1750	4,2230
15Y	4,1555	3	6	4,1530	4,1800	4,1910
20Y	4,1475	3	7	4,1270	4,1120	4,0805
30Y	3,9870	4	7	3,9490	3,8970	3,8290



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	77,04	-0,04	3,25	OT 2Y	2,231	-0,01	10,90
JETFUEL	746,25	-18,50	39,25	OT 5Y	2,422	0,01	15,00
DIESEL	709,75	-17,25	28,00	OT 10Y	2,964	0,02	9,60
COBRE	9,086,50	-181,00	113,00	BUND 10Y	2,428	2,40	15,60
ZINCO	2,808,02	9,56	-222,98	SCHATZ 2Y	2,609	1,24	21,00
OURO	2,758,59	17,77	137,19	T-NOTE 10Y	4,870	3,59	-5,20
TRIGO	545,75	10,25	-0,75	T-NOTE 2Y	4,489	2,43	-9,40
LICENÇA C02	80,26	0,90	8,70	GILT 10Y	5,019	4,84	-3,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0421	-1,04%	-0,22%	1,0466	1,0516	1,0620
EUR/GBP	0,83868	0,28%	-1,09%	0,8426	0,8469	0,8556
EUR/JPY	161,86	0,22%	1,67%	161,85	161,84	161,83
EUR/CHF	0,9437	0,27%	-0,34%	0,9381	0,9329	0,9230
EUR/BRL	6,1167	1,24%	5,02%	6,2461	6,4089	6,7889
EUR/PLN	4,2041	0,21%	1,74%	4,2369	4,2734	4,3456


FIXINGS CONTRA USD e EUR

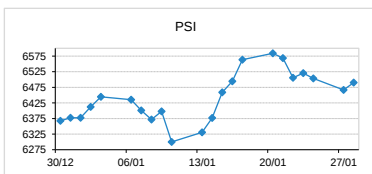
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0421	0,8387	161,86	0,9437	11,4800	7,4620	1,5007	1,66999	6,1167	11,7862
USD	0,9593	-	0,8044	155,685	0,9056	11,0120	7,1584	1,4392	1,6013	5,8761	11,3014

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,695	-0,70	6,85
BCP	0,500	-0,40	7,68
CORT. AMORIM	8,430	0,72	4,72
CTT	5,810	0,52	7,59
EDP	2,999	2,64	-2,98
EDP R	8,905	1,60	-11,30
GALP	16,265	-0,73	1,97
J MARTINS	19,210	0,52	4,12
MOTA ENGIL	2,896	-4,61	-0,62
NAVIGATOR	3,504	0,11	-2,40
NOS	3,385	0,89	1,65
REN	2,360	1,07	3,51
SEMAPA	14,960	0,67	5,50
SONAE SGPS	0,904	1,23	-1,09
IBERSOL	8,140	-1,45	8,82

MAIORES GANHOS/PERDAS

Título	Variação %
EDP	2,64
EDP R	1,60
SONAE SGPS	1,23
REN	1,07
NOS	0,89
BCP	-0,40
ALTRI	-0,70
GALP	-0,73
IBERSOL	-1,45
MOTA ENGIL	-4,61



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.490,33	0,37%	1,77%	6.993,53	6.050,03
CAC40	7.897,37	-0,12%	7,00%	8.259,19	7.029,91
ESTX 50 PR	5.195,71	0,14%	6,12%	5.260,28	4.473,94
XTRA DAX	21.430,58	0,70%	7,64%	21.520,50	16.821,60
S&P 500	6.033,85	0,35%	2,58%	6.128,18	4.845,15
IBEX 35	12.154,20	1,31%	4,82%	12.183,00	9.841,60
NIKKEI 225	39.016,87	-1,39%	-2,20%	42.426,77	31.156,12

