

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

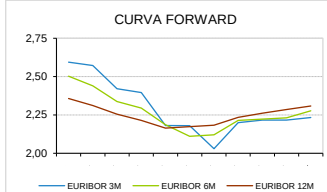
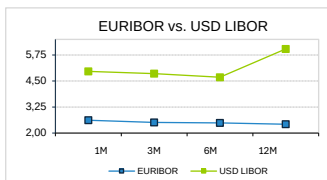
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,6160	1	-18	1M	4,9602	0	-35	4,4640	0,3950
3M	2,5100	-1	-19	3M	4,8537	0	-42	4,4426	0,3333
6M	2,4890	-3	-15	6M	4,6821	-1	-45	4,3337	0,3000
12M	2,4240	-1	-10	12M	6,0414	8	31	4,1889	0,3275

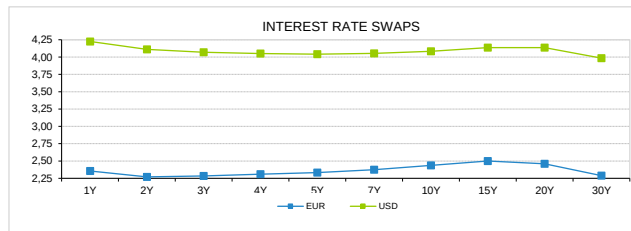
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3566	-1	-11	2,1830	2,3862	2,4631
2Y	2,2708	0	-7	2,2455	2,4086	2,4852
3Y	2,2834	1	-6	2,2910	2,4252	2,5123
4Y	2,3088	1	-5	2,3244	2,4453	2,5358
5Y	2,3321	1	-5	2,3500	2,4687	2,5566
7Y	2,3732	2	-5	2,4013	2,5120	2,5880
10Y	2,4375	2	-4	2,4664	2,5564	2,5999
15Y	2,4999	2	-3	2,5104	2,5360	2,5150
20Y	2,4605	3	-2	2,4501	2,4338	2,3861
30Y	2,2883	3	1	2,2700	2,2429	2,1985

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

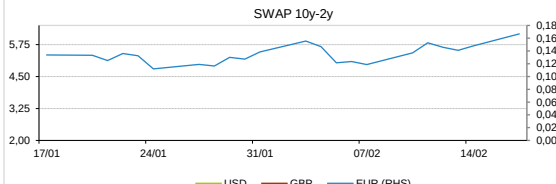
Zona Euro	2,90
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	3,00
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	4,35
Índia	4,00



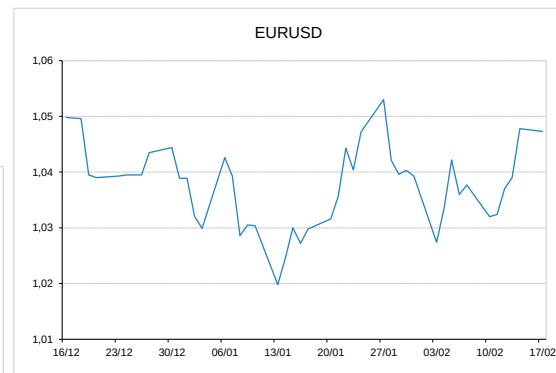
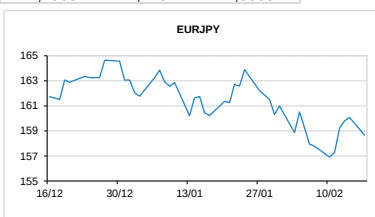
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,2254	-1	2	3,9920	3,9680	4,1170
2Y	4,1121	-5	-12	3,9820	3,9810	4,1440
3Y	4,0699	-6	-18	3,9780	4,0250	4,1260
4Y	4,0503	-7	-22	3,9820	4,0590	4,1210
5Y	4,0428	-7	-24	4,0060	4,0650	4,1360
7Y	4,0545	-7	-25	4,0385	4,0880	4,1700
10Y	4,0825	-7	-24	4,0760	4,1370	4,2060
15Y	4,1377	-7	-22	4,1285	4,1570	4,1870
20Y	4,1361	-6	-20	4,1130	4,0980	4,0830
30Y	3,9849	-6	-16	3,9450	3,8940	3,8370



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	75,07	0,33	-4,50	OT 2Y	2,116	0,04	-10,70
JETFUEL	749,50	3,00	-21,00	OT 5Y	2,344	0,03	-6,40
DIESEL	725,75	5,75	-21,25	OT 10Y	2,916	0,04	-5,70
COBRE	9,465,00	-8,00	323,00	BUND 10Y	2,353	6,56	-6,20
ZINCO	2,799,89	-0,41	-40,73	SCHATZ 2Y	2,503	2,71	-4,90
OURO	2,898,70	16,17	195,45	T-NOTE 10Y	4,827	1,13	-7,40
TRIGO	613,50	21,50	55,25	T-NOTE 2Y	4,540	0,00	2,20
LICENÇA C02	76,93	-2,82	-2,33	GILT 10Y	4,900	4,66	-20,60


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0473	-0,05%	1,70%	1,0522	1,0578	1,0693
EUR/GBP	0,83133	0,10%	1,59%	0,8353	0,8396	0,8481
EUR/JPY	158,67	0,89%	0,98%	158,66	158,65	158,64
EUR/CHF	0,9439	0,00%	-0,41%	0,9386	0,9335	0,9240
EUR/BRL	5,9831	-0,09%	4,40%	6,1113	6,2777	6,6252
EUR/PLN	4,1567	0,21%	2,53%	4,1905	4,2287	4,3009


FIXINGS CONTRA USD e EUR

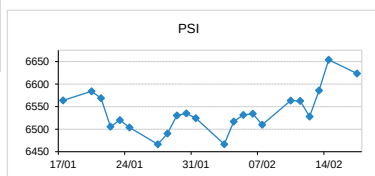
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0473	0,8313	158,67	0,9439	11,2145	7,4592	1,4867	1,64635	5,9831	11,6373
USD	0,9545	-	0,7935	151,375	0,9011	10,7058	7,1193	1,4186	1,5711	5,7149	11,1094

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,035	-0,17	13,23
BCP	0,539	1,24	15,99
CORT. AMORIM	8,400	0,00	4,35
CTT	6,610	-0,30	22,41
EDP	2,907	-1,19	-5,95
EDP R	8,635	-0,80	-13,99
GALP	15,540	-3,03	-2,57
J MARTINS	19,670	-0,81	6,61
MOTA ENGIL	2,870	-0,55	-1,51
NAVIGATOR	3,360	-1,64	-6,41
NOS	3,690	0,27	10,81
REN	2,410	0,21	5,70
SEMAPA	15,820	-1,00	11,57
SONAE SGPS	0,938	-0,32	2,63
IBERSOL	8,340	3,73	11,50

MAIORES GANHOS/PERDAS

Título	Variação %
IBERSOL	3,73
BCP	1,24
NOS	0,27
REN	0,21
J MARTINS	-0,81
SEMAPA	-1,00
EDP	-1,19
NAVIGATOR	-1,64
GALP	-3,03



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.623,32	-0,46%	3,86%	6.993,53	6.050,03
CAC40	8.189,13	0,13%	10,95%	8.259,19	7.029,91
ESTX 50 PR	5.519,83	0,48%	12,74%	5.520,58	4.473,94
XTRA DAX	22.798,09	1,26%	14,51%	22.624,57	17.019,15
S&P 500	6.114,63	-0,01%	3,96%	6.128,18	4.946,00
IBEX 35	13.016,90	0,47%	12,26%	12.984,60	9.878,30
NIKKEI 225	39.174,25	0,06%	-1,81%	42.426,77	31.156,12

