

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

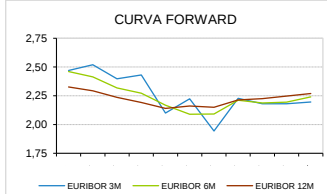
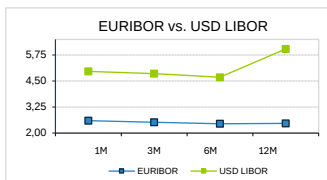
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,5950	-6	-18	1M	4,9602	0	-35	4,4641	0,3925
3M	2,5210	-1	-16	3M	4,8537	0	-42	4,4405	0,3255
6M	2,4470	-1	-16	6M	4,6821	-1	-45	4,3439	0,3200
12M	2,4630	2	-3	12M	6,0414	8	31	4,2271	0,3675

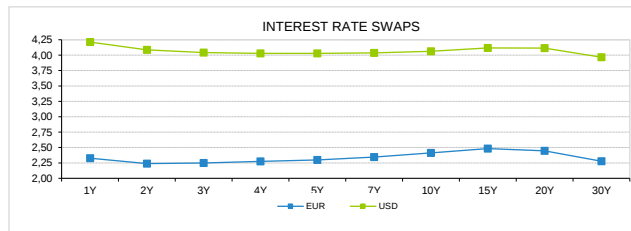
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3259	-3	-12	2,1510	2,3517	2,4415
2Y	2,2390	-4	-10	2,2105	2,3758	2,4687
3Y	2,2492	-4	-9	2,2560	2,3980	2,4960
4Y	2,2746	-5	-8	2,2865	2,4210	2,5230
5Y	2,2983	-5	-8	2,3197	2,4462	2,5424
7Y	2,3445	-5	-7	2,3740	2,4920	2,5790
10Y	2,4133	-5	-5	2,4455	2,5420	2,5940
15Y	2,4830	-5	-4	2,4962	2,5255	2,5110
20Y	2,4462	-5	-2	2,4375	2,4255	2,3820
30Y	2,2783	-5	2	2,2610	2,2375	2,1955

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

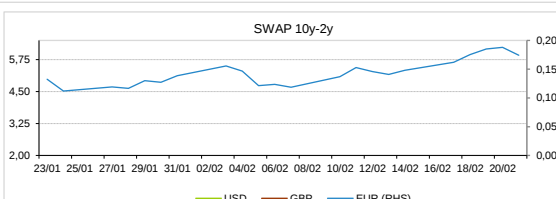
Zona Euro	2,90
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	3,00
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	4,10
Índia	4,00



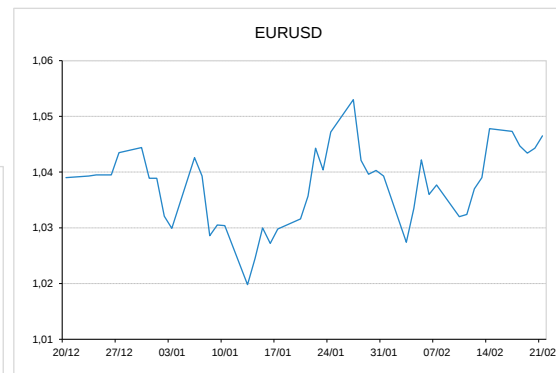
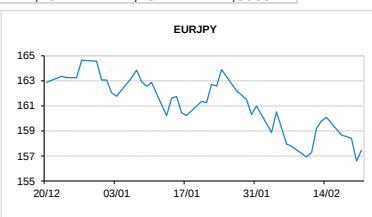
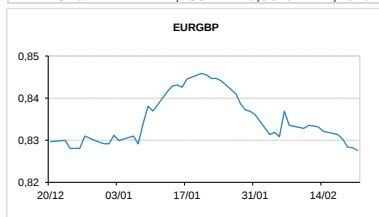
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,2126	-2	1	3,9600	3,9930	4,0560
2Y	4,0870	-3	-4	3,9510	4,0070	4,0660
3Y	4,0423	-4	-6	3,9640	4,0225	4,0790
4Y	4,0297	-4	-7	3,9780	4,0350	4,0910
5Y	4,0283	-4	-7	3,9920	4,0480	4,1060
7Y	4,0377	-4	-7	4,0180	4,0750	4,1430
10Y	4,0632	-5	-6	4,0590	4,1215	4,1760
15Y	4,1165	-5	-6	4,1070	4,1360	4,1560
20Y	4,1145	-5	-5	4,0900	4,0790	4,0580
30Y	3,9665	-5	-3	3,9270	3,8770	3,8160



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	75,01	-1,47	-3,39	OT 2Y	2,089	-0,04	-9,70
JETFUEL	762,50	8,25	-29,00	OT 5Y	2,333	-0,06	-6,60
DIESEL	747,00	11,75	-6,00	OT 10Y	2,913	-0,06	-2,20
COBRE	9,558,00	97,00	288,50	BUND 10Y	2,338	-6,88	-4,50
ZINCO	2,893,26	41,96	-60,44	SCHATZ 2Y	2,483	-3,95	-7,40
OURO	2,937,82	-1,15	193,01	T-NOTE 10Y	4,808	-2,45	-9,80
TRIGO	604,50	4,25	33,00	T-NOTE 2Y	4,526	-2,03	-4,60
LICENÇA C02	73,86	1,19	-6,41	GILT 10Y	4,973	-5,25	-6,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0465	0,21%	1,04%	1,0515	1,0570	1,0684
EUR/GBP	0,8276	0,08%	2,17%	0,8317	0,8360	0,8447
EUR/JPY	157,46	-0,55%	2,41%	157,45	157,44	157,43
EUR/CHF	0,9396	0,35%	0,55%	0,9343	0,9295	0,9203
EUR/BRL	5,9549	0,59%	5,42%	6,0889	6,2464	6,5927
EUR/PLN	4,1597	0,05%	2,19%	4,1944	4,2317	4,3050


FIXINGS CONTRA USD e EUR

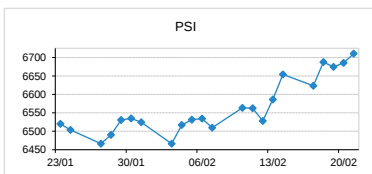
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0465	0,8276	157,46	0,9396	11,1258	7,4599	1,4841	1,63968	5,9549	11,6224
USD	0,9564	-	0,7911	149,54	0,8995	10,6362	7,1351	1,4205	1,5688	5,7001	11,1208

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,070	-0,74	13,88
BCP	0,550	1,63	18,31
CORT. AMORIM	8,150	-3,55	1,24
CTT	6,970	2,80	29,07
EDP	3,034	0,70	-1,84
EDP R	8,900	0,56	-11,35
GALP	15,050	-1,28	-5,64
J MARTINS	19,980	-0,79	8,29
MOTA ENGIL	3,004	-0,13	3,09
NAVIGATOR	3,282	-0,85	-8,58
NOS	3,790	1,47	13,81
REN	2,450	0,62	7,46
SEMAPA	15,760	0,25	11,14
SONAE SGPS	0,952	1,49	4,16
IBERSOL	8,460	0,24	13,10

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	2,80
BCP	1,63
SONAE SGPS	1,49
NOS	1,47
EDP	0,70
ALTRI	-0,74
J MARTINS	-0,79
NAVIGATOR	-0,85
GALP	-1,28
CORT. AMORI	-3,55



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.710,65	0,38%	5,23%	6.993,53	6.050,03
CAC40	8.154,51	0,39%	10,48%	8.259,19	7.029,91
ESTX 50 PR	5.474,85	0,25%	11,82%	5.544,12	4.473,94
XTRA DAX	22.287,56	-0,12%	11,95%	22.935,06	17.024,82
S&P 500	6.085,08	-0,52%	3,47%	6.147,43	4.946,00
IBEX 35	12.952,00	-0,12%	11,70%	13.158,60	10.001,00
NIKKEI 225	38.776,94	0,26%	-2,80%	42.426,77	31.156,12

