

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

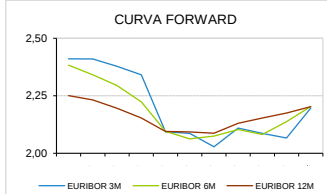
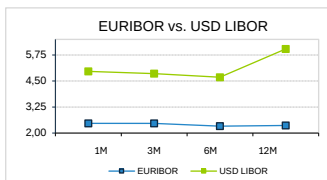
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4660	0	-18	1M	4,9602	0	-35	4,4573	0,2775
3M	2,4640	0	-10	3M	4,8537	0	-42	4,4179	0,2848
6M	2,3310	-2	-21	6M	4,6821	-1	-45	4,3231	0,2400
12M	2,3650	-3	-7	12M	6,0414	8	31	4,1852	0,3200

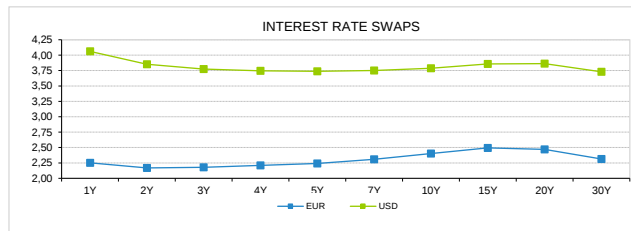
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,2523	1	-7	2,0843	2,2993	2,4491
2Y	2,1690	3	-2	2,1430	2,3380	2,4841
3Y	2,1800	4	-1	2,1940	2,3740	2,5210
4Y	2,2096	4	0	2,2370	2,4110	2,5550
5Y	2,2420	5	1	2,2780	2,4445	2,5815
7Y	2,3079	6	3	2,3545	2,5080	2,6240
10Y	2,4021	7	6	2,4474	2,5710	2,6442
15Y	2,4941	7	9	2,5161	2,5657	2,5646
20Y	2,4691	7	12	2,4675	2,4720	2,4415
30Y	2,3131	8	16	2,3000	2,2895	2,2550

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

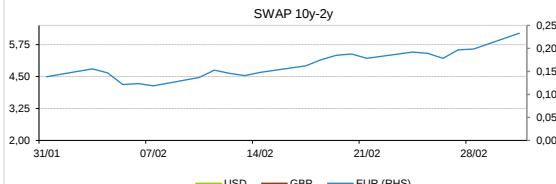
Zona Euro	2,90
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	3,00
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	4,10
Índia	4,00



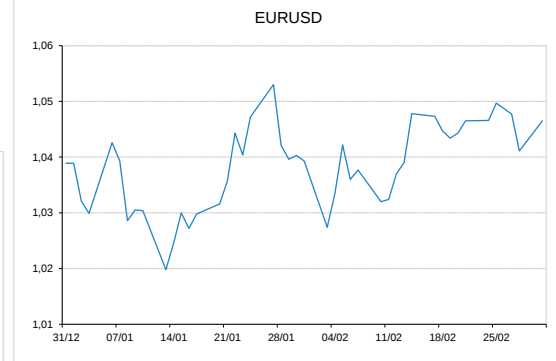
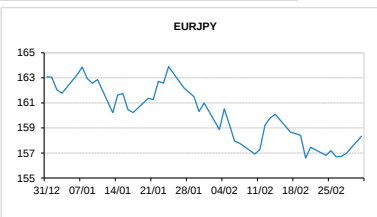
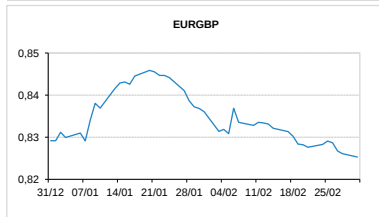
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0614	1	-14	3,6400	3,6520	3,7720
2Y	3,8513	1	-24	3,6270	3,6770	3,7920
3Y	3,7742	1	-30	3,6350	3,7080	3,8070
4Y	3,7466	1	-32	3,6510	3,7330	3,8235
5Y	3,7380	0	-33	3,6735	3,7520	3,8470
7Y	3,7513	0	-33	3,7130	3,7940	3,8930
10Y	3,7881	0	-31	3,7730	3,8580	3,9380
15Y	3,8563	0	-29	3,8430	3,8880	3,9280
20Y	3,8636	0	-27	3,8375	3,8400	3,8355
30Y	3,7295	0	-25	3,6860	3,6495	3,6030



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72,62	-0,19	-2,52	OT 2Y	2,040	0,03	204,00
JETFUEL	117,25	-6,75	-26,75	OT 5Y	2,420	0,04	242,00
DIESEL	702,00	-2,50	-4,75	OT 10Y	3,000	0,06	300,00
COBRE	9.361,00	-31,50	310,00	BUND 10Y	2,355	9,97	235,40
ZINCO	2.769,14	-15,65	46,99	SCHATZ 2Y	2,461	5,17	246,10
OURO	2.892,15	34,31	76,94	T-NOTE 10Y	4,576	-2,76	457,60
TRIGO	550,00	-5,75	-28,50	T-NOTE 2Y	4,168	0,20	416,80
LICENÇA C02	71,55	0,55	-9,41	GILT 10Y	4,893	5,72	489,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0465	0,52%	1,86%	1,0516	1,0570	1,0673
EUR/GBP	0,8253	0,09%	0,73%	0,8295	0,8339	0,8426
EUR/JPY	158,33	-0,87%	0,34%	158,32	158,31	158,30
EUR/CHF	0,9421	-0,53%	-0,04%	0,9366	0,9316	0,9224
EUR/BRL	6,1068	-0,63%	-0,72%	6,2594	6,4367	6,7981
EUR/PLN	4,1635	0,73%	1,55%	4,1990	4,2368	4,3074


FIXINGS CONTRA USD e EUR

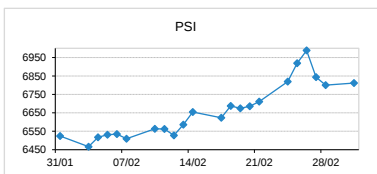
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0465	0,8253	158,33	0,9421	11,0507	7,4582	1,5117	1,68029	6,1068	11,7138
USD	0,9537	-	0,7874	150,255	0,8983	10,5618	7,1132	1,4401	1,6021	5,8879	11,1575

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,125	1,16	14,92
BCP	0,536	-0,19	15,26
CORT. AMORIM	8,320	1,46	3,35
CTT	7,060	1,44	30,74
EDP	3,060	-1,61	-1,00
EDP R	8,410	-2,04	-16,24
GALP	15,985	0,57	0,22
J MARTINS	20,860	0,48	13,06
MOTA ENGIL	3,108	3,95	6,66
NAVIGATOR	3,256	-0,06	-9,30
NOS	4,320	1,17	29,73
REN	2,480	1,43	8,77
SEMAPA	15,200	1,06	7,19
SONAE SGPS	1,020	0,59	11,60
IBERSOL	8,520	-0,23	13,90

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	3,95
CORT. AMORI	1,46
CTT	1,44
REN	1,43
NOS	1,17
NAVIGATOR	-0,06
BCP	-0,19
IBERSOL	-0,23
EDP	-1,61
EDP R	-2,04



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.811,94	0,17%	6,82%	6.993,53	6.050,03
CAC40	8.199,71	1,09%	11,10%	8.259,19	7.029,91
ESTX 50 PR	5.540,69	1,41%	13,17%	5.544,12	4.473,94
XTRA DAX	23.147,02	2,64%	16,26%	22.935,06	17.024,82
S&P 500	5.928,43	-0,43%	0,81%	6.147,43	4.953,56
IBEX 35	13.373,10	0,19%	15,34%	13.347,30	10.032,10
NIKKEI 225	37.785,47	1,70%	-5,29%	42.426,77	31.156,12

