

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

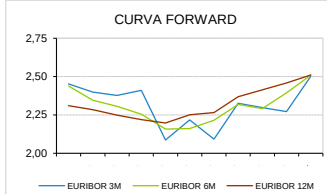
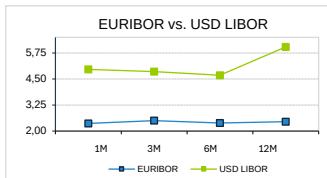
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,3680	-2	-25	1M	4,9602	0	-35	4,4546	0,2625
3M	2,5010	-3	-6	3M	4,8537	0	-42	4,3966	0,3049
6M	2,3860	1	-12	6M	4,6821	-1	-45	4,3017	0,3050
12M	2,4510	2	3	12M	6,0414	8	31	4,1720	0,3800

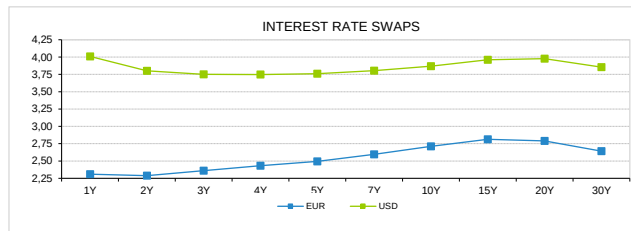
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3106	-1	-3	2,2657	2,6555	2,8342
2Y	2,2884	-3	5	2,3865	2,7050	2,8705
3Y	2,3601	-3	12	2,4760	2,7430	2,9070
4Y	2,4327	-3	17	2,5430	2,7850	2,9360
5Y	2,4943	-2	21	2,5975	2,8214	2,9571
7Y	2,5951	-2	28	2,6890	2,8810	2,9960
10Y	2,7110	-2	34	2,7892	2,9366	3,0075
15Y	2,8130	-1	38	2,8576	2,9242	2,9200
20Y	2,7910	0	40	2,8075	2,8270	2,7950
30Y	2,6430	1	43	2,6450	2,6440	2,6070

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

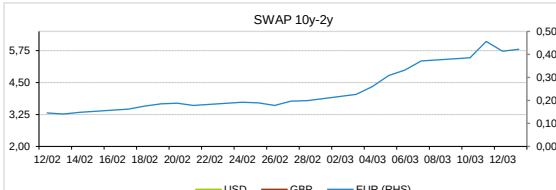
Zona Euro	2,65
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	4,10
Índia	4,00



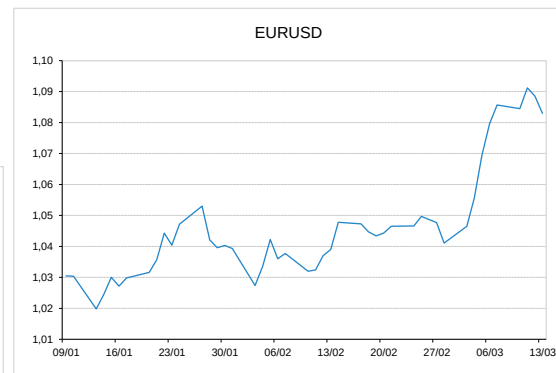
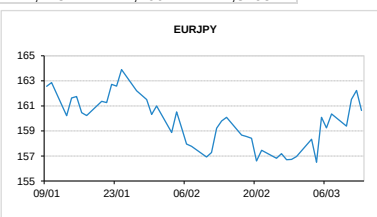
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0095	-2	-26	3,5830	3,7420	3,9060
2Y	3,8016	-2	-36	3,6120	3,7740	3,9300
3Y	3,7498	-2	-38	3,6540	3,8160	3,9530
4Y	3,7475	-2	-37	3,6900	3,8490	3,9770
5Y	3,7597	-2	-36	3,7300	3,8770	3,9990
7Y	3,8034	-2	-32	3,7940	3,9280	4,0460
10Y	3,8690	-1	-28	3,8740	3,9970	4,0920
15Y	3,9599	-1	-24	3,9580	4,0310	4,0800
20Y	3,9776	-1	-22	3,9590	3,9870	3,9930
30Y	3,8554	-1	-19	3,8210	3,8040	3,7650



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	70,18	-0,77	-4,48	OT 2Y	2,187	-0,06	13,30
JETFUEL	705,25	1,25	-48,00	OT 5Y	2,676	-0,01	37,60
DIESEL	670,00	-12,75	-64,50	OT 10Y	3,364	0,00	48,50
COBRE	9,789,00	107,50	315,50	BUND 10Y	2,810	-4,00	42,30
ZINCO	2,903,52	16,11	66,83	SCHATZ 2Y	2,528	-5,44	12,60
OURO	2,981,79	47,02	53,58	T-NOTE 10Y	4,646	-1,11	-21,50
TRIGO	561,50	7,50	-30,50	T-NOTE 2Y	4,160	-1,61	-32,50
LICENÇA C02	70,22	0,60	-7,83	GILT 10Y	5,065	-5,16	16,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,083	-0,51%	4,23%	1,0884	1,0938	1,1037
EUR/GBP	0,83778	0,36%	-0,56%	0,8421	0,8465	0,8550
EUR/JPY	160,64	0,99%	-0,53%	160,63	160,62	160,61
EUR/CHF	0,9612	-0,11%	-1,68%	0,9558	0,9509	0,9417
EUR/BRL	6,3052	0,14%	-4,30%	6,4637	6,6420	7,0033
EUR/PLN	4,1881	0,07%	-0,45%	4,2234	4,2607	4,3295


FIXINGS CONTRA USD e EUR

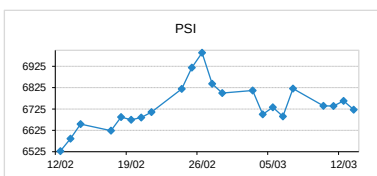
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0830	0,8378	160,64	0,9612	11,0733	7,4601	1,5674	1,72809	6,3052	11,6042
USD	0,9202	-	0,7717	147,86	0,8838	10,1658	6,8649	1,4390	1,5886	5,8096	10,6677

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,050	-0,58	13,51
BCP	0,530	-1,92	14,14
CORT. AMORIM	8,070	-1,47	0,25
CTT	6,960	0,14	28,89
EDP	3,099	0,45	0,26
EDP R	8,345	-1,42	-16,88
GALP	14,790	0,44	-7,27
J MARTINS	19,900	-0,50	7,86
MOTA ENGIL	3,096	-3,19	6,25
NAVIGATOR	3,162	-0,75	-11,92
NOS	4,380	0,81	31,53
REN	2,690	0,56	17,98
SEMAPA	14,960	-0,66	5,50
SONAE SGPS	1,016	-0,20	11,16
IBERSOL	8,860	-1,99	18,45

MAIORES GANHOS/PERDAS

Título	Variação %
NOS	0,81
REN	0,56
EDP	0,45
GALP	0,44
CTT	0,14
EDP R	-1,42
CORT. AMORI	-1,47
BCP	-1,92
IBERSOL	-1,99
MOTA ENGIL	-3,19



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.722,00	-0,61%	5,41%	6.993,53	6.050,03
CAC40	7.938,21	-0,64%	7,55%	8.259,19	7.029,91
ESTX 50 PR	5.328,39	-0,58%	8,83%	5.568,19	4.473,94
XTRA DAX	22.567,14	-0,48%	13,35%	23.475,88	17.024,82
S&P 500	5.545,43	-0,97%	-5,73%	6.147,43	4.953,56
IBEX 35	12.821,30	0,14%	10,58%	13.446,40	10.298,70
NIKKEI 225	36.790,03	-0,08%	-7,78%	42.426,77	31.156,12

