

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

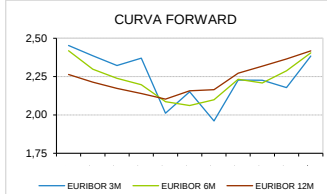
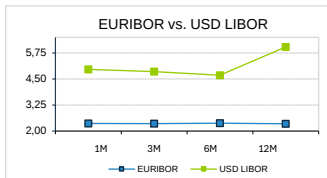
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,3630	1	-16	1M	4,9602	0	-35	4,4656	0,1250
3M	2,3550	-1	-13	3M	4,8537	0	-42	4,3788	0,2300
6M	2,3790	0	-1	6M	4,6821	-1	-45	4,3129	0,2200
12M	2,3490	0	-6	12M	6,0414	8	31	4,2262	0,2900

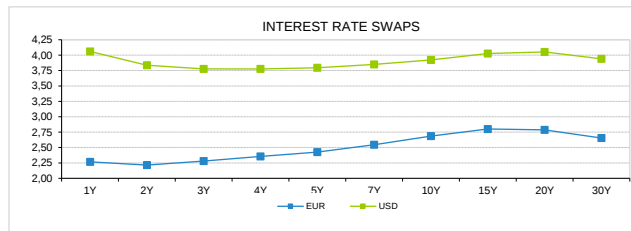
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,2670	-1	1	2,1610	2,5954	2,8256
2Y	2,2150	-2	6	2,2885	2,6540	2,8702
3Y	2,2810	-1	12	2,3880	2,7110	2,9140
4Y	2,3566	-1	16	2,4675	2,7610	2,9521
5Y	2,4252	-1	20	2,5354	2,8055	2,9792
7Y	2,5457	0	27	2,6495	2,8800	3,0171
10Y	2,6845	1	33	2,7696	2,9440	3,0300
15Y	2,8009	1	37	2,8499	2,9350	2,9445
20Y	2,7873	2	39	2,8077	2,8435	2,8220
30Y	2,6534	2	42	2,6610	2,6735	2,6500

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

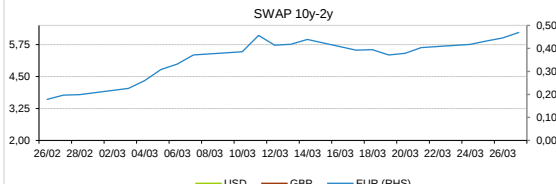
Zona Euro	2,65
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,10
Índia	4,00



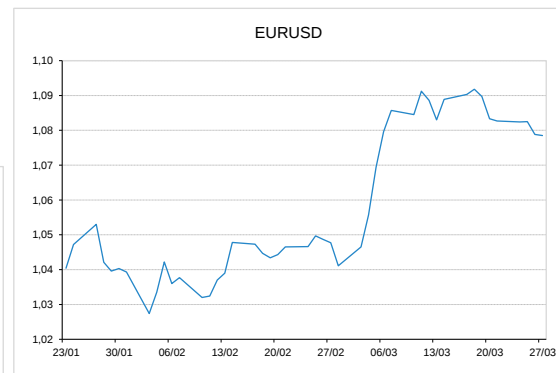
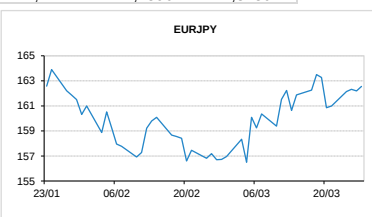
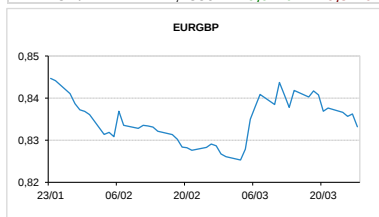
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0600	-1	-4	3,6060	3,7790	3,9650
2Y	3,8363	-1	-6	3,6280	3,8235	3,9890
3Y	3,7764	-1	-4	3,6770	3,8690	4,0250
4Y	3,7760	0	-2	3,7220	3,9030	4,0580
5Y	3,7942	0	1	3,7670	3,9400	4,0815
7Y	3,8483	1	5	3,8420	4,0000	4,1310
10Y	3,9235	2	8	3,9340	4,0760	4,1820
15Y	4,0260	3	12	4,0300	4,1180	4,1780
20Y	4,0517	3	14	4,0400	4,0810	4,0960
30Y	3,9400	3	16	3,9105	3,9020	3,8690



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	73,74	-0,05	0,17	OT 2Y	2,120	-0,06	8,30
JETFUEL	736,00	10,75	24,00	OT 5Y	2,598	-0,04	16,80
DIESEL	691,25	8,00	-1,00	OT 10Y	3,278	-0,03	29,80
COBRE	9.907,00	-185,00	467,00	BUND 10Y	2,717	-2,57	31,00
ZINCO	2.943,55	-20,13	143,54	SCHATZ 2Y	2,422	-5,92	3,00
OURO	3.048,31	28,92	170,79	T-NOTE 10Y	4,688	2,23	2,00
TRIGO	530,25	-5,00	-32,25	T-NOTE 2Y	4,212	-0,20	-5,70
LICENÇA C02	68,29	-2,54	-4,49	GILT 10Y	5,193	7,52	33,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0785	-0,03%	2,94%	1,0841	1,0898	1,1007
EUR/GBP	0,83318	0,37%	-0,77%	0,8375	0,8422	0,8514
EUR/JPY	162,55	-0,22%	-3,58%	162,54	162,54	162,52
EUR/CHF	0,9518	-0,16%	-1,71%	0,9464	0,9415	0,9323
EUR/BRL	6,1911	-0,42%	-2,00%	6,3444	6,5332	6,9088
EUR/PLN	4,1859	0,02%	-0,52%	4,2221	4,2596	4,3250


FIXINGS CONTRA USD e EUR

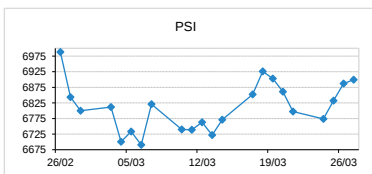
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0785	0,8332	162,55	0,9518	10,8097	7,4608	1,5451	1,71253	6,1911	11,3317
USD	0,9269	-	0,7725	151,03	0,8830	10,0411	6,9149	1,4313	1,5863	5,7401	10,5150

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,025	-0,99	13,04
BCP	0,570	-1,08	22,66
CORT. AMORIM	8,000	0,00	-0,62
CTT	7,610	0,40	40,93
EDP	3,124	0,74	1,07
EDP R	7,905	-0,32	-21,26
GALP	16,140	2,48	1,19
J MARTINS	19,320	-1,53	4,72
MOTA ENGIL	3,494	1,63	19,90
NAVIGATOR	3,284	-0,55	-8,52
NOS	4,385	0,92	31,68
REN	2,725	1,30	19,52
SEMAPA	15,680	-0,38	10,58
SONAE SGPS	1,058	-0,19	15,75
IBERSOL	8,860	1,14	18,45

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	2,48
MOTA ENGIL	1,63
REN	1,30
IBERSOL	1,14
NOS	0,92
SEMAPA	-0,38
NAVIGATOR	-0,55
ALTRI	-0,99
BCP	-1,08
J MARTINS	-1,53



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.899,41	0,18%	8,19%	6.993,53	6.189,01
CAC40	7.990,11	-0,51%	8,26%	8.259,19	7.029,91
ESTX 50 PR	5.381,08	-0,57%	9,91%	5.568,19	4.473,94
XTRA DAX	22.678,74	-0,70%	13,91%	23.476,01	17.024,82
S&P 500	5.708,91	-0,05%	-2,93%	6.147,43	4.953,56
IBEX 35	13.422,60	-0,07%	15,76%	13.515,10	10.298,70
NIKKEI 225	37.799,97	-0,60%	-5,25%	42.426,77	31.156,12

