

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

RENTA FIXA

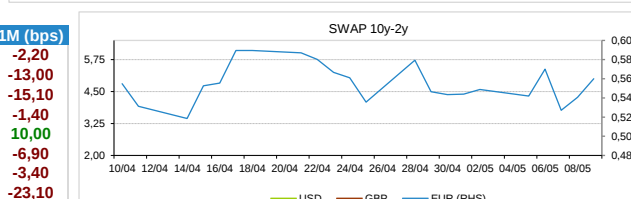
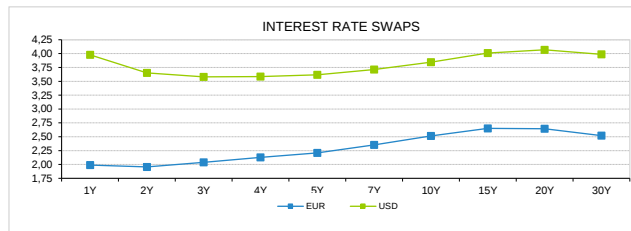
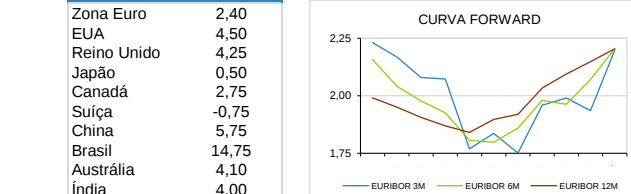
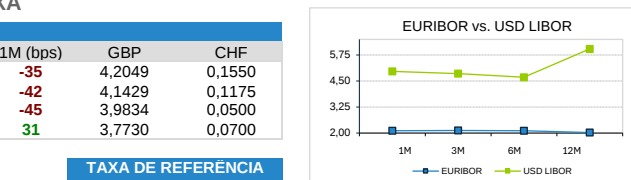
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,1140	-2	-21	1M	4,9602	0	-35	4,2049	0,1550
3M	2,1240	-1	-18	3M	4,8537	0	-42	4,1429	0,1175
6M	2,1110	-2	-12	6M	4,6821	-1	-45	3,9834	0,0500
12M	2,0240	-1	-13	12M	6,0414	8	31	3,7730	0,0700

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9897	-1	-7	1,9210	2,4079	2,6865
2Y	1,9557	0	-2	2,0631	2,4810	2,7430
3Y	2,0373	1	-3	2,1710	2,5510	2,7890
4Y	2,1270	1	-6	2,2675	2,6090	2,8300
5Y	2,2096	1	-7	2,3472	2,6632	2,8612
7Y	2,3532	2	-8	2,4800	2,7460	2,9030
10Y	2,5156	2	-8	2,6194	2,8210	2,9202
15Y	2,6513	2	-6	2,7130	2,8140	2,8316
20Y	2,6433	2	-3	2,6746	2,7230	2,7087
30Y	2,5195	2	0	2,5330	2,5600	2,5468

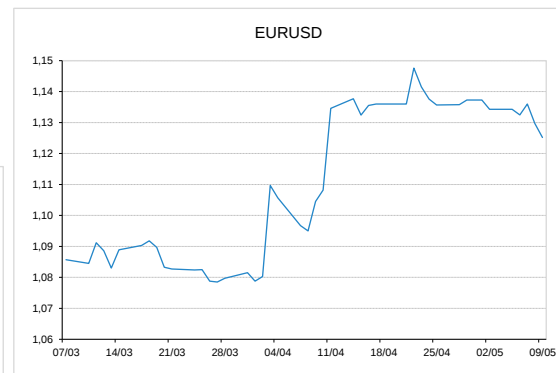
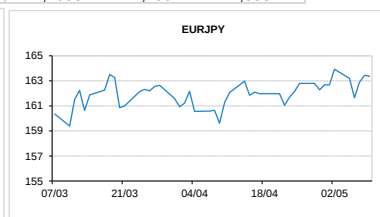
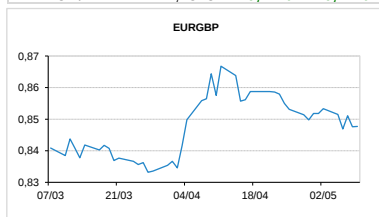
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,75
Austrália	4,10
Índia	4,00

INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9775	1	2	3,3170	3,6000	3,9320
2Y	3,6533	0	-4	3,3720	3,6810	3,9800
3Y	3,5809	0	-6	3,4445	3,7615	4,0300
4Y	3,5846	0	-6	3,5200	3,8250	4,0750
5Y	3,6178	0	-5	3,5960	3,8830	4,1190
7Y	3,7141	0	-1	3,7220	3,9810	4,2010
10Y	3,8469	0	4	3,8730	4,1030	4,2740
15Y	4,0103	0	8	4,0290	4,1810	4,2900
20Y	4,0685	1	10	4,0680	4,1610	4,2145
30Y	3,9859	1	12	3,9630	3,9980	3,9980

COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,65	0,81	-1,23	OT 2Y	1,833	0,03	-2,20
JETFUEL	639,75	11,75	-15,75	OT 5Y	2,332	0,05	-13,00
DIESEL	598,25	8,75	-20,25	OT 10Y	3,086	0,04	-15,10
COBRE	9.474,50	12,00	776,00	BUND 10Y	2,492	4,34	-1,40
ZINCO	2.592,81	4,49	31,65	SCHATZ 2Y	2,186	2,20	10,00
OURO	3.343,21	37,49	260,51	T-NOTE 10Y	4,625	-1,29	-6,90
TRIGO	524,25	-5,00	-31,50	T-NOTE 2Y	4,120	-2,41	-3,40
LICENÇA C02	70,35	-0,37	9,41	GILT 10Y	4,973	6,03	-23,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1252	-0,40%	1,87%	1,1319	1,1387	1,1508
EUR/GBP	0,8477	-0,01%	1,96%	0,8524	0,8571	0,8660
EUR/JPY	163,36	0,06%	-2,30%	163,35	163,35	163,34
EUR/CHF	0,9351	-0,11%	0,39%	0,9300	0,9252	0,9162
EUR/BRL	6,3635	-0,08%	0,25%	6,5453	6,7403	7,0945
EUR/PLN	4,2313	0,44%	0,21%	4,2658	4,2994	4,3581


FIXINGS CONTRA USD e EUR

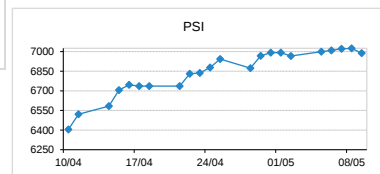
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1252	0,8477	163,36	0,9351	10,9320	7,4606	1,5700	1,75476	6,3635	11,6538
USD	0,8872	-	0,7516	145,01	0,8288	9,6909	6,6191	1,3930	1,5576	5,6512	10,3535

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,197	0,58	16,27
BCP	0,590	-1,01	26,88
CORT. AMORIM	7,870	0,90	-2,24
CTT	6,800	-11,92	25,93
EDP	3,264	2,26	5,60
EDP R	8,230	1,60	-18,03
GALP	13,925	1,31	-12,70
J MARTINS	22,320	-1,15	20,98
MOTA ENGIL	3,986	1,84	36,79
NAVIGATOR	3,302	-1,84	-8,02
NOS	3,660	1,39	11,39
REN	2,715	-4,23	19,08
SEMAPA	17,240	0,14	21,58
SONAE SGPS	1,136	0,18	24,29
IBERSOL	9,160	-0,65	22,46

MAIORES GANHOS/PERDAS

Título	Variação %
EDP	2,26
MOTA ENGIL	1,84
EDP R	1,60
NOS	1,39
GALP	1,31
BCP	-1,01
J MARTINS	-1,15
NAVIGATOR	-1,84
REN	-4,23
CTT	-11,92



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.988,05	-0,52%	9,58%	7.077,47	6.194,45
CAC40	7.743,75	0,64%	4,92%	8.259,19	6.763,76
ESTX 50 PR	5.309,74	0,39%	8,45%	5.568,19	4.473,94
XTRA DAX	23.499,32	0,63%	18,03%	23.476,01	17.024,82
S&P 500	5.663,82	-0,03%	-3,73%	6.147,43	4.835,04
IBEX 35	13.554,10	0,48%	16,90%	13.579,60	10.298,70
NIKKEI 225	37.503,33	1,56%	-5,99%	42.426,77	30.792,74

