

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

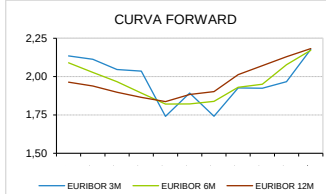
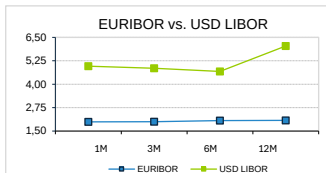
RENDA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9910	-2	-17	1M	4,9602	0	-35	4,2200	0,0225
3M	1,9960	-2	-18	3M	4,8537	0	-42	4,2056	-0,0388
6M	2,0560	1	-8	6M	4,6821	-1	-45	4,1472	-0,0100
12M	2,0700	1	-1	12M	6,0414	8	31	4,0267	-0,0300

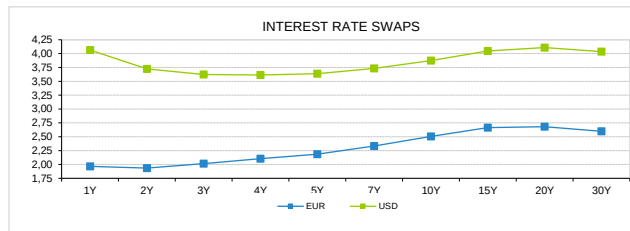
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9650	0	-2	1,9045	2,3811	2,6685
2Y	1,9348	-2	1	2,0425	2,4524	2,7320
3Y	2,0164	-2	2	2,1530	2,5200	2,7870
4Y	2,1055	-2	2	2,2430	2,5880	2,8325
5Y	2,1855	-2	2	2,3240	2,6469	2,8690
7Y	2,3326	-2	3	2,4640	2,7420	2,9240
10Y	2,5056	-3	4	2,6167	2,8330	2,9559
15Y	2,6650	-2	7	2,7346	2,8553	2,8969
20Y	2,6816	-2	10	2,7211	2,7878	2,7970
30Y	2,5976	-1	14	2,6210	2,6620	2,6660

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

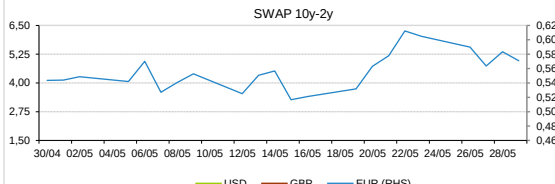
Zona Euro	2,40
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,75
Austrália	3,85
Índia	4,00



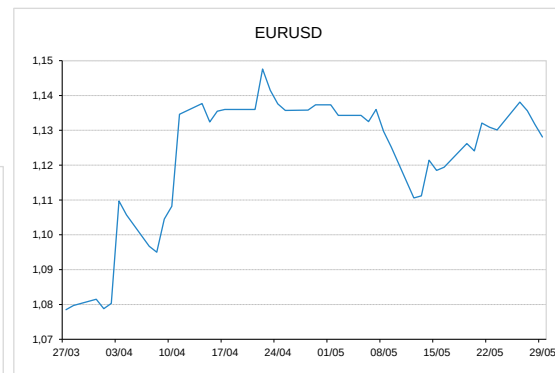
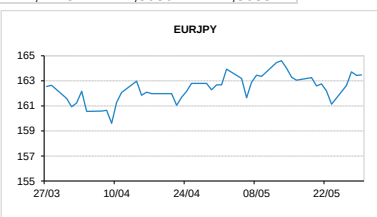
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0645	-4	28	3,3710	3,5870	3,9420
2Y	3,7228	-5	31	3,3920	3,6630	4,0070
3Y	3,6232	-5	28	3,4550	3,7520	4,0630
4Y	3,6139	-5	26	3,5230	3,8280	4,1130
5Y	3,6384	-5	24	3,6000	3,8930	4,1600
7Y	3,7335	-5	23	3,7360	4,0030	4,2490
10Y	3,8737	-5	22	3,8980	4,1360	4,3255
15Y	4,0472	-5	23	4,0640	4,2210	4,3420
20Y	4,1090	-5	23	4,1070	4,2070	4,2750
30Y	4,0373	-4	24	4,0160	4,0570	4,0670



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,07	-0,83	0,79	OT 2Y	1,832	-0,03	2,60
JETFUEL	666,25	8,50	-20,50	OT 5Y	2,292	-0,04	0,30
DIESEL	642,50	18,25	7,50	OT 10Y	3,007	-0,04	-4,30
COBRE	9.566,00	-31,50	187,00	BUND 10Y	2,445	-3,57	1,80
ZINCO	2.679,06	-19,23	55,36	SCHATZ 2Y	2,188	-2,20	6,60
OURO	3.320,08	32,60	2,67	T-NOTE 10Y	4,664	-4,28	18,50
TRIGO	528,25	-2,00	2,75	T-NOTE 2Y	4,229	-4,23	32,90
LICENÇA C02	70,84	-1,23	5,99	GILT 10Y	5,075	-9,26	21,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1281	-0,32%	-0,81%	1,1351	1,1421	1,1552
EUR/GBP	0,8377	0,25%	1,44%	0,8425	0,8474	0,8570
EUR/JPY	163,47	-0,02%	-0,73%	163,46	163,46	163,45
EUR/CHF	0,9357	-0,18%	0,25%	0,9307	0,9258	0,9162
EUR/BRL	6,423	0,04%	-0,34%	6,6059	6,7938	7,1579
EUR/PLN	4,2404	-0,05%	0,63%	4,2748	4,3080	4,3688


FIXINGS CONTRA USD e EUR

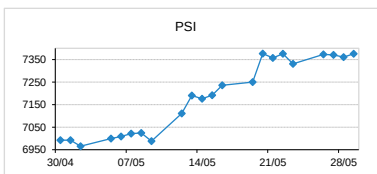
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1281	0,8377	163,47	0,9357	10,8619	7,4590	1,5695	1,76396	6,4230	11,5109
USD	0,8809	-	0,7416	144,37	0,8245	9,5599	6,5706	1,3810	1,5518	5,6461	10,1299

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,370	1,51	0,75
BCP	0,688	0,85	48,01
CORT. AMORIM	7,780	1,30	-3,35
CTT	7,370	0,55	36,48
EDP	3,497	0,03	13,13
EDP R	8,610	0,17	-14,24
GALP	13,950	-0,36	-12,54
J MARTINS	22,560	0,27	22,28
MOTA ENGIL	4,580	3,90	57,17
NAVIGATOR	3,454	-0,17	-3,79
NOS	3,850	-0,13	17,17
REN	2,915	-0,17	27,85
SEMAPA	17,580	0,11	23,98
SONAE SGPS	1,216	-1,94	33,04
IBERSOL	9,940	4,63	32,89

MAIORES GANHOS/PERDAS

Título	Variação %
IBERSOL	4,63
MOTA ENGIL	3,90
ALTRI	1,51
CORT. AMORI	1,30
BCP	0,85
NOS	-0,13
REN	-0,17
NAVIGATOR	-0,17
GALP	-0,36
SONAE SGPS	-1,94



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.375,80	0,20%	15,66%	7.402,79	6.194,45
CAC40	7.779,72	-0,11%	5,41%	8.257,88	6.763,76
ESTX 50 PR	5.371,10	-0,14%	9,70%	5.568,19	4.473,94
XTRA DAX	23.933,23	-0,44%	20,21%	24.325,97	17.024,82
S&P 500	5.903,63	0,27%	0,39%	6.147,43	4.835,04
IBEX 35	14.116,60	0,11%	21,75%	14.370,80	10.298,70
NIKKEI 225	38.432,98	1,88%	-3,66%	42.426,77	30.792,74

