

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

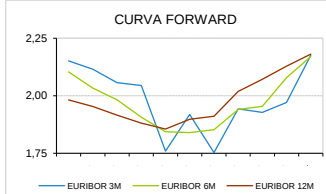
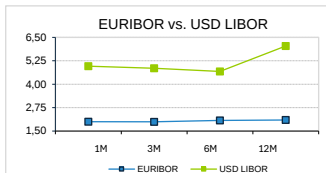
RENDA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9960	1	-17	1M	4,9602	0	-35	4,2186	0,0025
3M	1,9950	0	-16	3M	4,8537	0	-42	4,2048	-0,0225
6M	2,0690	1	-6	6M	4,6821	-1	-45	4,1490	-0,0400
12M	2,0900	2	4	12M	6,0414	8	31	4,0291	-0,0175

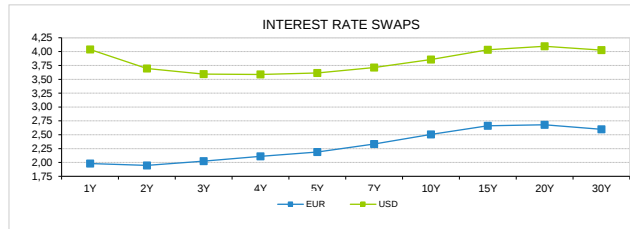
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9800	2	2	1,9125	2,3790	2,6600
2Y	1,9470	1	6	2,0460	2,4490	2,7240
3Y	2,0240	1	7	2,1490	2,5130	2,7793
4Y	2,1095	0	7	2,2440	2,5830	2,8267
5Y	2,1877	0	7	2,3215	2,6433	2,8658
7Y	2,3325	0	7	2,4613	2,7340	2,9170
10Y	2,5052	0	8	2,6132	2,8280	2,9516
15Y	2,6630	0	10	2,7308	2,8513	2,8932
20Y	2,6799	0	12	2,7185	2,7849	2,7954
30Y	2,5990	0	18	2,6190	2,6640	2,6684

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

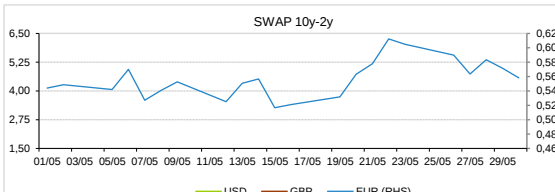
Zona Euro	2,40
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,75
Austrália	3,85
Índia	4,00



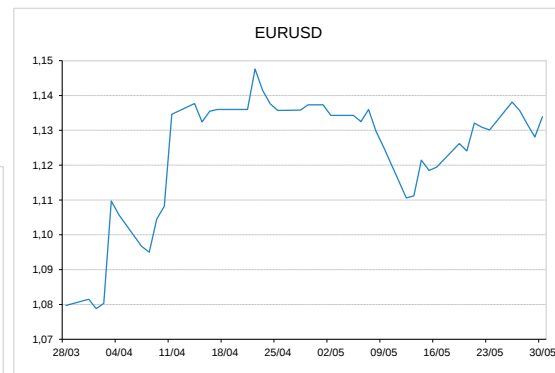
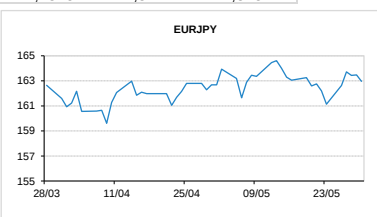
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0397	-1	30	3,3410	3,5630	3,9210
2Y	3,6947	-2	32	3,3660	3,6410	3,9870
3Y	3,5953	-2	30	3,4290	3,7310	4,0510
4Y	3,5874	-2	28	3,4980	3,8080	4,1060
5Y	3,6135	-2	26	3,5760	3,8780	4,1490
7Y	3,7115	-2	24	3,7170	3,9890	4,2260
10Y	3,8558	-2	22	3,8780	4,1170	4,3120
15Y	4,0325	-1	22	4,0480	4,2090	4,3340
20Y	4,0961	-1	22	4,0950	4,1970	4,2660
30Y	4,0260	0	22	4,0060	4,0480	4,0600



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,87	-0,28	2,81	OT 2Y	1,812	-0,02	5,50
JETFUEL	658,00	-8,25	-20,50	OT 5Y	2,272	-0,02	3,80
DIESEL	639,50	-3,00	12,00	OT 10Y	2,979	-0,03	-2,40
COBRE	9.567,00	3,00	128,00	BUND 10Y	2,440	-0,48	5,00
ZINCO	2.663,02	-16,04	24,50	SCHATZ 2Y	2,198	0,73	10,20
OURO	3.291,29	-26,65	2,58	T-NOTE 10Y	4,635	-1,67	17,80
TRIGO	534,25	0,25	3,50	T-NOTE 2Y	4,048	-2,01	33,60
LICENÇA C02	70,33	-0,61	3,78	GILT 10Y	5,072	-1,63	24,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1339	0,51%	-0,30%	1,1408	1,1478	1,1605
EUR/GBP	0,8412	-0,42%	1,26%	0,8460	0,8509	0,8604
EUR/JPY	162,96	0,31%	-0,17%	162,95	162,95	162,94
EUR/CHF	0,9338	0,14%	0,23%	0,9287	0,9238	0,9142
EUR/BRL	6,4909	-0,76%	-0,98%	6,6761	6,8672	7,2373
EUR/PLN	4,2505	-0,17%	0,65%	4,2845	4,3171	4,3757


FIXINGS CONTRA USD e EUR

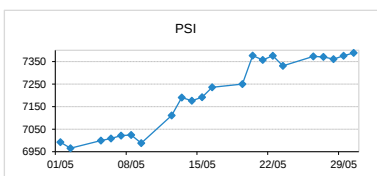
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1339	0,8412	162,96	0,9338	10,8790	7,4598	1,5606	1,76377	6,4909	11,5878
USD	0,8811	-	0,7416	144,32	0,8215	9,6059	6,5722	1,3750	1,5542	5,7356	10,2197

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,310	-1,12	-0,38
BCP	0,686	-0,26	47,62
CORT. AMORIM	7,720	-0,77	-4,10
CTT	7,400	0,41	37,04
EDP	3,510	0,37	13,56
EDP R	8,840	2,67	-11,95
GALP	14,045	0,68	-11,94
J MARTINS	22,160	-1,77	20,11
MOTA ENGIL	4,490	-1,97	54,08
NAVIGATOR	3,444	-0,29	-4,07
NOS	3,850	0,00	17,17
REN	2,940	0,86	28,95
SEMAPA	17,620	0,23	24,26
SONAE SGPS	1,220	0,33	33,48
IBERSOL	9,980	0,40	33,42

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	2,67
REN	0,86
GALP	0,68
CTT	0,41
IBERSOL	0,40
NAVIGATOR	-0,29
CORT. AMORI	-0,77
ALTRI	-1,12
J MARTINS	-1,77
MOTA ENGIL	-1,97



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.388,45	0,17%	15,86%	7.402,79	6.194,45
CAC40	7.751,89	-0,36%	5,03%	8.257,88	6.763,76
ESTX 50 PR	5.366,59	-0,08%	9,61%	5.568,19	4.473,94
XTRA DAX	23.998,66	0,27%	20,54%	24.325,97	17.024,82
S&P 500	5.893,04	-0,31%	0,20%	6.147,43	4.835,04
IBEX 35	14.146,60	0,21%	22,01%	14.370,80	10.298,70
NIKKEI 225	37.965,10	-1,22%	-4,84%	42.426,77	30.792,74

