

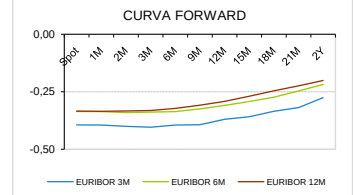
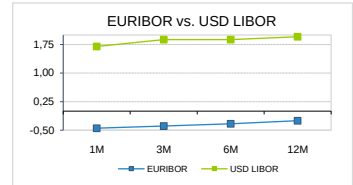
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

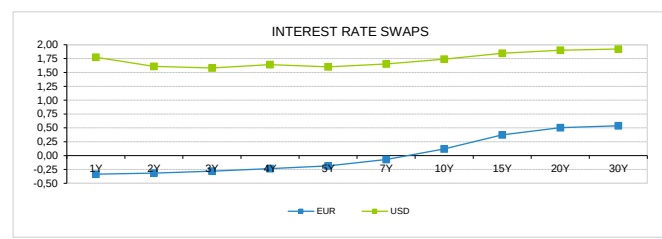
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4480	0	1	1M	1,6990	1	-2	0,7036	-0,7676
3M	-0,3900	0	0	3M	1,8780	1	-1	0,7960	-0,6804
6M	-0,3320	-1	0	6M	1,8805	-1	-1	0,8705	-0,6118
12M	-0,2510	0	2	12M	1,9545	0	3	0,9751	-0,4790

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3352	0	1	-0,2916	-0,0749	0,1801
2Y	-0,3160	0	1	-0,2476	-0,0145	0,2471
3Y	-0,2810	0	1	-0,1900	0,0411	0,3192
4Y	-0,2360	0	1	-0,1307	0,1162	0,3950
5Y	-0,1850	0	1	-0,0681	0,1854	0,4602
7Y	-0,0690	0	1	0,0621	0,3195	0,5542
10Y	0,1190	0	2	0,2540	0,4823	0,6892
15Y	0,3730	0	2	0,4812	0,6417	0,7795
20Y	0,5050	1	3	0,5911	0,6953	0,7738
30Y	0,5380	1	3	0,6008	0,6524	0,6862

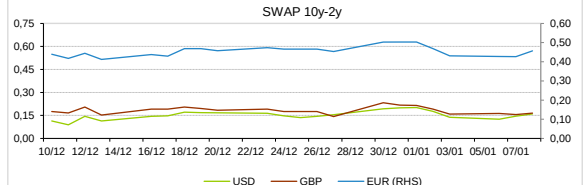
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	4,50
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7750	3	3	1,5494	1,5925	1,7935
2Y	1,6090	-1	-2	1,5475	1,6715	1,8350
3Y	1,5810	-9	-3	1,5655	1,6965	1,8740
4Y	1,6430	6	11	1,5955	1,7395	1,9100
5Y	1,6000	-9	-3	1,6320	1,7805	1,9632
7Y	1,6520	-2	-2	1,7090	1,8530	1,9960
10Y	1,7400	-8	-2	1,8230	1,9310	2,0320
15Y	1,8470	-1	-1	1,9125	1,9990	2,0690
20Y	1,9020	1	1	1,9615	2,0220	2,0670
30Y	1,9230	-7	-1	1,9755	2,0105	2,0345

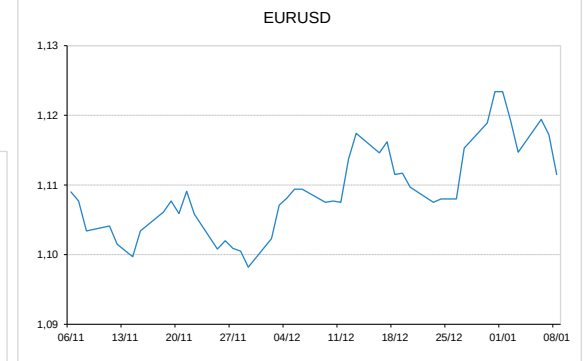
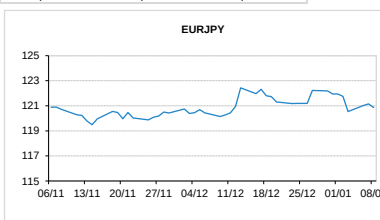


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,87	-2,40	2,48	OT 2Y	-0,492	0,03	5,50
JETFUEL	657,97	-3,81	51,22	OT 5Y	-0,105	0,04	1,40
DIESEL	622,56	-1,94	30,37	OT 10Y	0,393	0,03	0,10
COBRE	6,170,00	10,50	159,00	BUND 10Y	-0,832	3,86	5,60
ZINCO	2,362,00	27,50	119,50	SCHATZ 2Y	0,018	0,69	1,80
OURO	1,555,46	-16,52	95,29	T-NOTE 10Y	2,689	2,92	1,00
TRIGO	550,75	0,50	26,25	T-NOTE 2Y	2,042	3,63	-0,50
LICENÇA C02	24,07	-0,48	-1,03	GILT 10Y	0,742	3,11	5,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1115	-0,51%	0,36%	1,1181	1,1241	1,1368
EUR/GBP	0,84868	0,37%	-0,79%	0,8515	0,8541	0,8597
EUR/JPY	120,86	0,24%	-0,59%	120,86	120,86	120,86
EUR/CHF	1,0816	0,05%	1,05%	1,0808	1,0801	1,0784
EUR/BRL	4,5005	0,68%	1,78%	4,5624	4,6074	4,7219
EUR/PLN	4,2389	0,14%	1,13%	4,2626	4,2854	4,3357



FIXINGS CONTRA USD e EUR

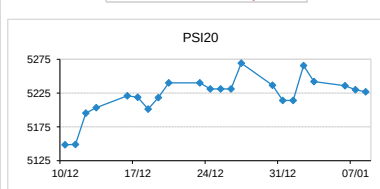
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1115	0,8487	120,86	1,0816	10,5054	7,4726	1,4477	1,6174	4,5005	9,8594
USD	0,8994	-	0,7635	108,635	0,9704	9,4545	6,7212	1,3037	1,4591	4,0703	8,8644

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	5,755	-0,60	1,32
BCP	0,203	0,80	-0,15
CORT. AMORIM	11,600	0,17	2,65
CTT	3,234	0,43	1,38
EDP	3,823	0,58	-1,06
EDP R	10,200	0,00	-2,86
GALP	15,600	-0,35	4,70
IBERSOL	8,200	1,49	2,50
J MARTINS	14,925	0,20	1,77
MOTA ENGIL	1,844	-0,38	-1,39
NAVIGATOR	3,436	-1,04	-0,36
NOS	4,832	-0,74	0,67
NOVABASE	2,600	0,00	0,78
PHAROL	0,103	-0,19	3,21
RAMADA	5,840	-0,68	0,00
REN	13,660	0,74	-0,44
SEMAPA	0,769	0,92	2,12
SONAE CAP.	0,897	0,17	-1,48
SONAE SGPS	5,840	-0,68	0,00

MAIORES GANHOS/PERDAS

Título	Variação %
IBERSOL	1,49
SEMAPA	0,92
BCP	0,80
REN	0,74
EDP	0,58
ALTRI	-0,60
RAMADA	-0,68
RAMADA	-0,68
NOS	-0,74
NAVIGATOR	-1,04



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.226,97	-0,06%	0,25%	5.429,32	4.699,20
CAC40	6.031,00	0,31%	0,89%	6.065,74	4.719,23
ESTX 50 PR	3.772,56	0,35%	0,73%	3.801,13	3.032,07
XTRA DAX	13.320,18	0,71%	0,54%	13.425,85	10.745,03
S&P 500	3.256,21	0,58%	0,78%	3.258,14	2.547,56
IBEX 35	9.591,40	0,12%	0,44%	9.705,40	8.409,20
NIKKEI 225	23.204,76	-1,57%	-1,91%	24.091,12	20.101,93

