

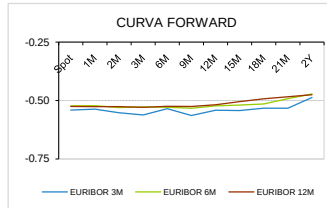
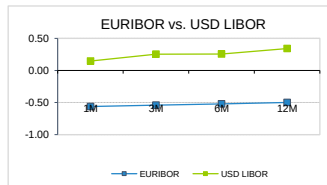
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

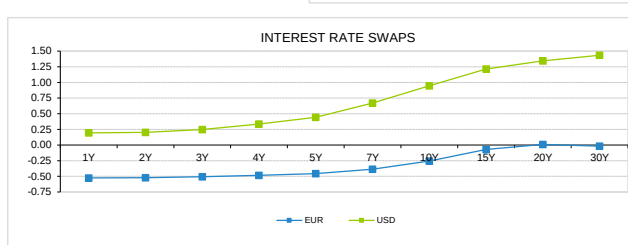
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0.5620	-1	-1	1M	0.1468	0	-1	0.0189	-0.8554
3M	-0.5410	0	-2	3M	0.2539	1	3	0.0244	-0.7878
6M	-0.5200	0	-1	6M	0.2571	-1	0	0.0310	-0.7360
12M	-0.4990	0	-1	12M	0.3413	0	1	0.0969	-0.6112

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	-0.5257	0	-1	-0.5180	-0.4190
2Y	-0.5215	0	0	-0.4966	-0.3844
3Y	-0.5060	0	0	-0.4705	-0.3430
4Y	-0.4840	0	0	-0.4402	-0.3004
5Y	-0.4570	0	0	-0.4041	-0.2529
7Y	-0.3870	0	0	-0.3222	-0.1545
10Y	-0.2570	1	-1	-0.1848	-0.0263
15Y	-0.0710	1	-1	-0.0195	0.0800
20Y	0.0100	1	-1	0.0362	0.0875
30Y	-0.0190	1	-1	-0.0127	0.0025

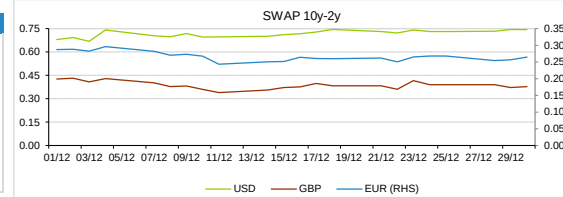
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0.00
EUA	0.25
Reino Unido	0.10
Japão	0.10
Canadá	0.25
Suíça	-0.75
China	5.75
Brasil	2.00
Austrália	0.10
Índia	3.00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0.1939	-1	-2	0.2136	0.5770	1.1622
2Y	0.2022	-1	-3	0.2715	0.7386	1.2420
3Y	0.2468	0	-2	0.3814	0.8590	1.3404
4Y	0.3349	-1	0	0.4970	0.9940	1.4070
5Y	0.4420	-1	2	0.6329	1.0949	1.4753
7Y	0.6701	-1	6	0.8550	1.2570	1.5450
10Y	0.9455	-1	10	1.1036	1.4146	1.6150
15Y	1.2146	0	14	1.3239	1.5332	1.6630
20Y	1.3439	0	16	1.4070	1.5819	1.6660
30Y	1.4340	0	18	1.4610	1.5638	1.6210

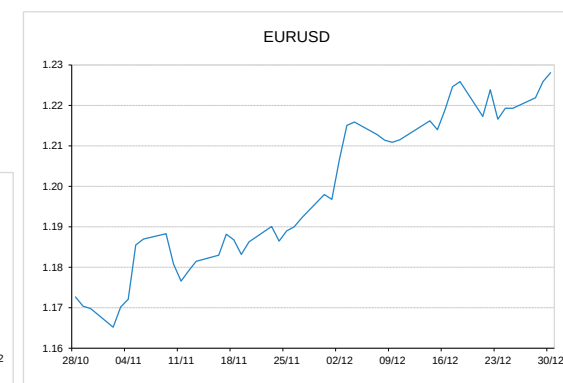
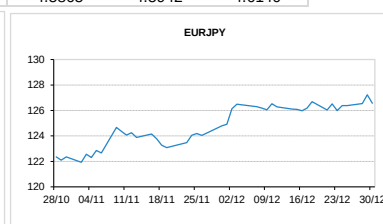


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51.16	0.07	3.28	OT 2Y	-0.721	0.01	-4.80
JETFUEL	441.52	1.27	36.65	OT 5Y	-0.433	0.01	1.30
DIESEL	428.00	1.75	33.37	OT 10Y	0.030	0.00	1.60
COBRE	7,821.00	72.00	360.00	BUND 10Y	-1.240	0.66	1.00
ZINCO	2,744.75	-81.75	-43.75	SCHATZ 2Y	-0.124	0.46	4.60
OURO	1,886.70	8.51	109.75	T-NOTE 10Y	1.835	0.28	2.30
TRIGO	638.50	20.00	53.50	T-NOTE 2Y	0.717	0.18	-3.10
LICENÇA C02	32.36	-0.66	3.02	GILT 10Y	0.400	0.52	-8.60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1.2281	0.18%	2.51%	1.2307	1.2331	1.2384
EUR/GBP	0.90307	0.62%	-0.51%	0.9044	0.9059	0.9087
EUR/JPY	126.57	0.52%	-1.41%	126.57	126.57	126.57
EUR/CHF	1.0846	-0.14%	-0.05%	1.0839	1.0832	1.0819
EUR/BRL	6.3577	0.27%	0.53%	6.3801	6.4187	6.5428
EUR/PLN	4.5783	-0.91%	-2.18%	4.5865	4.5942	4.6140



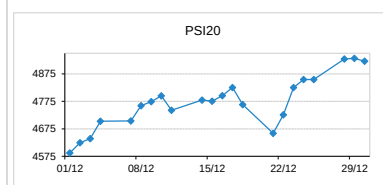
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.2281	0.9031	126.57	1.0846	10.0688	7.4400	1.5669	1.59864	6.3577	10.5140
USD	0.8131	-	0.7349	103.245	0.8830	8.1879	6.0484	1.2760	1.3015	5.1810	8.5428

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5.210	0.19	-8.27
BCP	0.125	1.79	-38.31
CORT. AMORIM	11.140	0.91	-1.42
CTT	2.370	-0.21	-25.71
EDP	5.200	-1.07	37.70
EDP R	23.000	0.00	119.05
GALP	8.762	0.02	-41.19
IBERSOL	5.280	-2.22	-34.00
J MARTINS	13.900	-0.25	-4.31
MOTA ENGIL	1.372	0.00	-26.63
NAVIGATOR	2.516	-0.32	-22.87
NOVABASE	3.180	-0.93	23.26
NOS	2.870	-0.76	-40.21
PHAROL	0.125	-1.57	25.50
REN	2.360	-0.63	-13.24
SEMAPA	9.070	-0.77	-33.89
SONAE SGPS	0.668	-1.26	-26.65

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	1.79
CORT. AMORIM	0.91
ALTRI	0.19
GALP	0.02
NOVABASE	-0.93
EDP	-1.07
SONAE SGPS	-1.26
PHAROL	-1.57
IBERSOL	-2.22



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4,921.78	-0.20%	-5.61%	5,454.21	3,500.02
CAC40	5,599.41	-0.22%	-6.33%	6,111.41	3,632.06
ESTX 50 PR	3,571.59	-0.27%	-4.63%	3,867.28	2,302.84
XTRA DAX	13,718.78	-0.31%	3.55%	13,903.11	8,255.65
S&P 500	3,739.99	0.34%	15.76%	3,756.12	2,191.86
IBEX 35	8,154.40	-0.25%	-14.61%	10,100.20	5,814.50
NIKKEI 225	27,444.17	-0.45%	16.01%	27,602.52	16,358.19

