

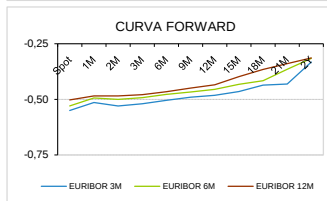
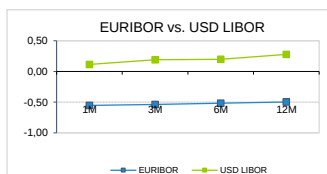
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

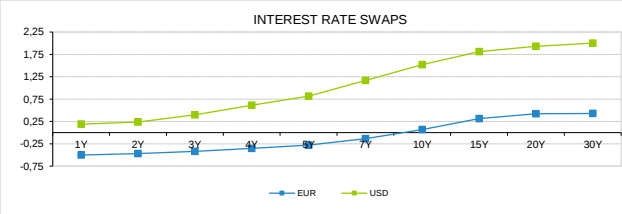
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5530	0	0	1M	0,1145	0	-1	0,0430	-0,7960
3M	-0,5380	0	1	3M	0,1898	0	-3	0,0620	-0,7440
6M	-0,5180	0	0	6M	0,1994	0	-4	0,0805	-0,6998
12M	-0,4970	0	0	12M	0,2780	-1	-3	0,1359	-0,5900

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5021	1	3	-0,4349	-0,1592	0,1575
2Y	-0,4703	3	6	-0,3769	-0,0758	0,2265
3Y	-0,4187	4	9	-0,3015	-0,0465	0,2972
4Y	-0,3516	5	13	-0,2245	0,0750	0,3615
5Y	-0,2797	5	17	-0,1480	0,1450	0,4211
7Y	-0,1343	6	23	-0,0025	0,2750	0,5143
10Y	0,0695	7	30	0,1900	0,4275	0,6135
15Y	0,3143	6	35	0,3975	0,5494	0,6580
20Y	0,4206	5	36	0,4745	0,5705	0,6285
30Y	0,4278	4	37	0,4545	0,5035	0,5293

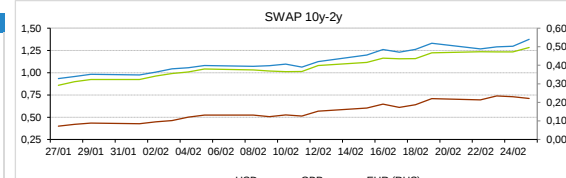
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1892	1	0	0,2852	1,2300	1,9675
2Y	0,2359	3	4	0,5027	1,4510	2,0861
3Y	0,3973	6	14	0,6580	1,6065	2,1340
4Y	0,6104	8	24	0,8770	1,7375	2,2070
5Y	0,8137	9	31	1,1585	1,8480	2,2842
7Y	1,1645	8	39	1,4525	2,0120	2,3230
10Y	1,5188	8	44	1,7499	2,1708	2,3570
15Y	1,8127	6	46	1,9460	2,2200	2,3540
20Y	1,9311	6	45	2,0225	2,2383	2,3240
30Y	2,0017	5	44	2,0590	2,1970	2,2539

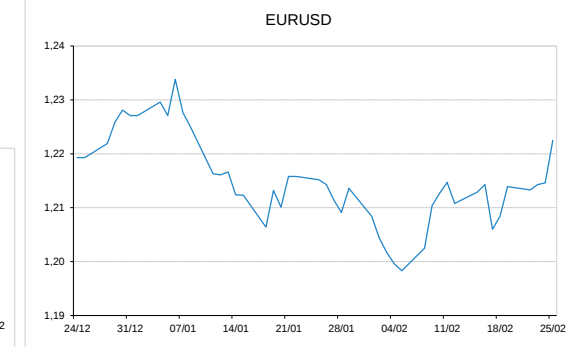
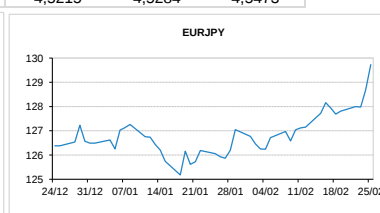


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,13	0,09	11,45	OT 2Y	-0,520	0,05	14,90
JETFUEL	559,24	10,74	97,24	OT 5Y	-0,128	0,07	31,60
DIESEL	547,01	9,76	97,26	OT 10Y	0,368	0,09	34,40
COBRE	9.497,50	102,00	1.311,00	BUND 10Y	-0,924	7,76	31,10
ZINCO	2.835,50	-6,75	126,00	SCHATZ 2Y	-0,064	3,66	7,60
OURO	1.776,74	-21,69	-81,59	T-NOTE 10Y	2,165	7,88	28,30
TRIGO	676,25	-9,25	27,25	T-NOTE 2Y	0,743	2,77	3,00
LICENÇA C02	38,43	-0,72	5,27	GILT 10Y	1,047	4,21	50,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2225	0,65%	0,60%	1,2249	1,2273	1,2323
EUR/GBP	0,86408	-0,44%	2,77%	0,8655	0,8670	0,8700
EUR/JPY	129,73	-0,80%	-2,83%	129,73	129,73	129,73
EUR/CHF	1,1048	-0,25%	-2,38%	1,1042	1,1036	1,1024
EUR/BRL	6,7181	-1,92%	-1,19%	6,7549	6,8108	6,9700
EUR/PLN	4,5158	-0,18%	0,57%	4,5215	4,5284	4,5473



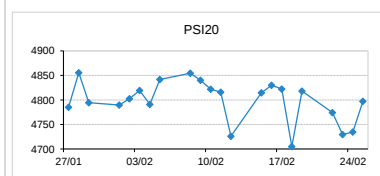
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2225	0,8641	129,73	1,1048	10,0897	7,4363	1,5313	1,53769	6,7181	10,2859
USD	0,8180	-	0,7073	106,225	0,9034	8,2401	6,0829	1,2515	1,2565	5,5043	8,3925

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,120	-0,97	18,60
BCP	0,121	0,83	-1,95
CORT. AMORIM	11,120	0,00	-4,14
CTT	2,515	-0,20	7,02
EDP	4,833	2,44	-6,26
EDP R	18,580	0,76	-18,51
GALP	9,682	2,41	10,60
IBERSOL	5,640	6,02	4,44
J MARTINS	13,020	0,70	-5,79
MOTA ENGIL	1,482	2,35	8,36
NAVIGATOR	2,850	0,64	14,09
NOVABASE	3,970	1,53	23,68
NOS	2,804	3,01	-1,89
PHAROL	0,125	0,16	0,32
REN	2,275	0,66	-3,38
SEMAPA	11,920	-0,83	32,44
SONAE SGPS	0,696	3,57	5,14

MAIORES GANHOS/PERDAS	
Título	Variação %
IBERSOL	6,02
SONAE SGPS	3,57
NOS	3,01
EDP	2,44
GALP	2,41
CTT	-0,20
SEMAPA	-0,83
ALTRI	-0,97



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.797,18	1,32%	-2,07%	5.317,89	3.500,02
CAC40	5.794,55	-0,06%	4,38%	5.834,36	3.632,06
ESTX 50 PR	3.691,89	-0,38%	3,92%	3.742,53	2.302,84
XTRA DAX	13.900,53	-0,54%	1,32%	14.169,49	8.255,65
S&P 500	3.888,51	-0,94%	3,53%	3.950,43	2.191,86
IBEX 35	8.329,20	0,72%	3,16%	9.518,90	5.814,50
NIKKEI 225	30.168,27	1,67%	9,93%	30.714,52	16.358,19

