

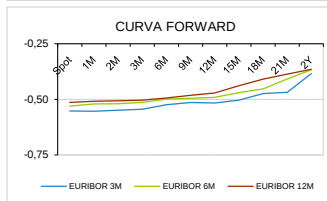
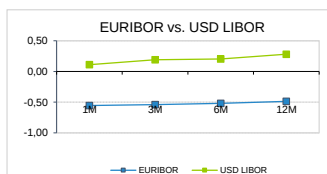
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

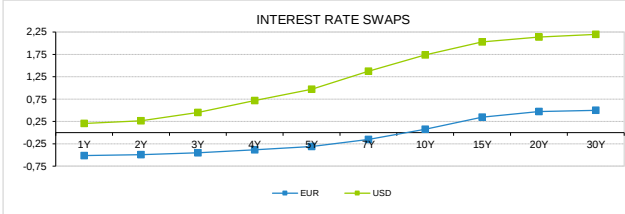
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5550	0	-1	1M	0,1103	0	0	0,0516	-0,8028
3M	-0,5400	0	0	3M	0,1896	0	1	0,0809	-0,7576
6M	-0,5190	0	0	6M	0,2030	1	1	0,1011	-0,7130
12M	-0,4870	0	1	12M	0,2809	0	-2	0,1578	-0,5926

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5133	0	0	-0,4730	-0,2007	0,1610
2Y	-0,4925	0	1	-0,4178	-0,1107	0,2455
3Y	-0,4498	0	2	-0,3442	-0,0197	0,3220
4Y	-0,3857	0	3	-0,2630	0,0676	0,3970
5Y	-0,3117	1	4	-0,1790	0,1487	0,4643
7Y	-0,1515	1	6	-0,0126	0,2985	0,5705
10Y	0,0760	2	9	0,2055	0,4675	0,6795
15Y	0,3460	3	12	0,4374	0,6106	0,7405
20Y	0,4707	3	13	0,5301	0,6406	0,7174
30Y	0,4980	3	14	0,5272	0,5846	0,6206

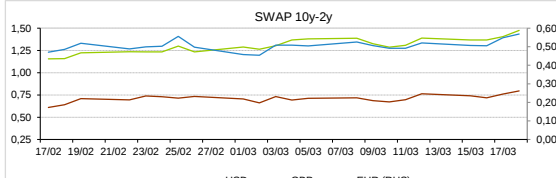
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,75
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2043	0	3	0,3289	1,4760	2,3250
2Y	0,2645	0	6	0,5380	1,7656	2,4541
3Y	0,4510	1	15	0,8881	1,9586	2,4810
4Y	0,7173	2	24	1,1593	2,0983	2,5526
5Y	0,9690	4	30	1,3904	2,1750	2,5885
7Y	1,3747	6	37	1,7015	2,3375	2,5795
10Y	1,7391	8	38	1,9710	2,4376	2,6000
15Y	2,0278	8	37	2,1942	2,4730	2,5765
20Y	2,1373	8	36	2,2627	2,4845	2,5470
30Y	2,1971	8	34	2,2490	2,3915	2,4270

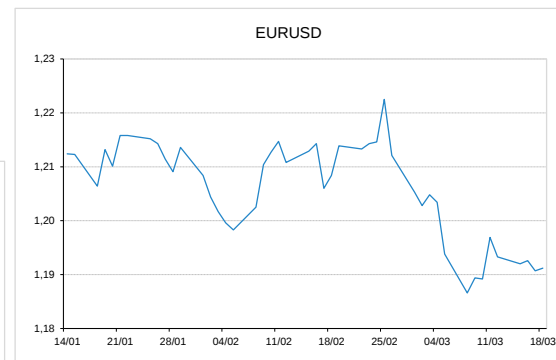
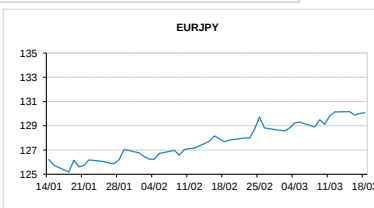
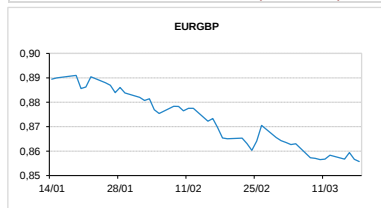


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,54	-3,46	1,39	OT 2Y	-0,587	-0,01	-2,70
JETFUEL	549,46	-5,79	6,16	OT 5Y	-0,236	-0,01	1,30
DIESEL	536,00	-5,75	7,00	OT 10Y	0,261	0,00	7,30
COBRE	9.130,00	105,00	675,50	BUND 10Y	-0,776	2,29	8,10
ZINCO	2.817,25	19,00	6,50	SCHATZ 2Y	-0,041	-0,23	1,40
OURO	1.731,69	1,63	-44,44	T-NOTE 10Y	2,465	9,00	33,60
TRIGO	632,50	-7,50	-32,75	T-NOTE 2Y	0,774	3,52	4,40
LICENÇA C02	42,34	-0,65	4,02	GILT 10Y	1,119	3,87	24,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1912	0,04%	-1,42%	1,1935	1,1959	1,2012
EUR/GBP	0,85575	0,11%	1,13%	0,8572	0,8587	0,8619
EUR/JPY	130,08	-0,05%	-1,84%	130,08	130,08	130,08
EUR/CHF	1,1076	-0,20%	-2,20%	1,1070	1,1063	1,1051
EUR/BRL	6,6448	0,75%	-1,16%	6,6941	6,7708	6,9674
EUR/PLN	4,6205	-0,49%	-2,83%	4,6266	4,6337	4,6526



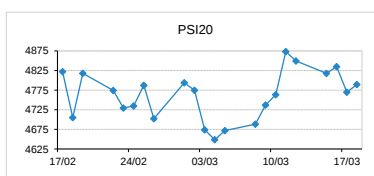
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1912	0,8558	130,08	1,1076	10,1581	7,4358	1,4854	1,53138	6,6448	10,0959
USD	0,8390	-	0,7179	109,055	0,9293	8,5151	6,2389	1,2447	1,2849	5,5306	8,4698

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,040	3,07	17,05
BCP	0,118	2,97	-4,22
CORT. AMORIM	10,500	2,54	-9,48
CTT	2,965	3,13	26,17
EDP	4,781	0,00	-7,27
EDP R	17,180	-0,58	-24,65
GALP	10,235	-1,02	16,92
IBERSOL	5,640	-2,42	4,44
J MARTINS	13,110	-0,08	-5,14
MOTA ENGIL	1,460	-0,82	7,04
NAVIGATOR	2,774	1,17	11,05
NOVABASE	3,540	0,57	10,28
NOS	3,056	-0,20	6,93
PHAROL	0,116	-0,52	-7,37
REN	2,340	0,00	-1,06
SEMAPA	11,740	-0,68	30,44
SONAE SGPS	0,722	0,70	9,15

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	3,13
ALTRI	3,07
BCP	2,97
CORT. AMORIM	2,54
NAVIGATOR	1,17
EDP R	-0,58
SEMAPA	-0,68
MOTA ENGIL	-0,82
GALP	-1,02
IBERSOL	-2,42



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.789,47	0,41%	-2,22%	5.317,89	3.500,02
CAC40	6.062,79	0,13%	9,21%	6.089,20	3.691,08
ESTX 50 PR	3.867,54	0,46%	8,86%	3.874,91	2.345,30
XTRA DAX	14.775,52	1,23%	7,70%	14.804,01	8.257,53
S&P 500	3.958,61	-0,40%	5,39%	3.983,87	2.191,86
IBEX 35	8.624,60	0,29%	6,82%	8.740,10	6.148,00
NIKKEI 225	30.216,75	1,01%	10,10%	30.714,52	16.358,19

