

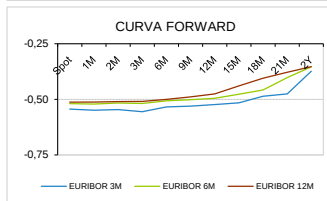
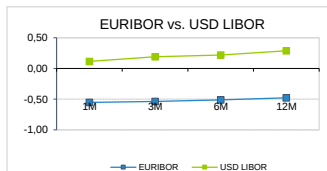
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

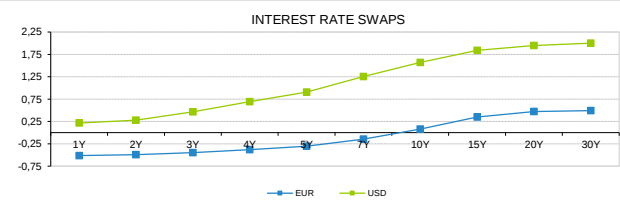
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5530	1	1	1M	0,1150	0	1	0,0493	-0,7972
3M	-0,5380	0	0	3M	0,1898	1	1	0,0833	-0,7476
6M	-0,5110	0	1	6M	0,2176	0	2	0,1080	-0,7044
12M	-0,4780	0	1	12M	0,2878	0	1	0,1598	-0,5906

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5130	0	0	-0,4758	-0,1805	0,1728
2Y	-0,4938	1	1	-0,4142	-0,0922	0,2496
3Y	-0,4462	1	2	-0,3363	-0,0279	0,3249
4Y	-0,3795	2	3	-0,2534	0,0793	0,4024
5Y	-0,3035	2	4	-0,1692	0,1586	0,4643
7Y	-0,1449	3	6	-0,0057	0,3070	0,5476
10Y	0,0796	3	7	0,2085	0,4775	0,6856
15Y	0,3496	3	8	0,4410	0,6133	0,7437
20Y	0,4715	3	9	0,5306	0,6395	0,7163
30Y	0,4920	3	8	0,5202	0,5753	0,6072

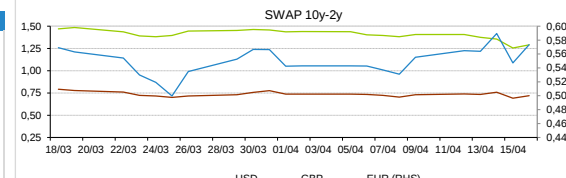
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,75
Austrália	0,10
Índia	3,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2148	0	1	0,3438	1,3974	2,0670
2Y	0,2781	1	2	0,5888	1,5800	2,1175
3Y	0,4630	1	3	0,8523	1,7290	2,1760
4Y	0,6937	2	2	1,0831	1,8400	2,2190
5Y	0,9079	3	0	1,2630	1,9285	2,2893
7Y	1,2536	3	-3	1,5255	2,0375	2,2915
10Y	1,5681	4	-6	1,7760	2,1480	2,3275
15Y	1,8386	5	-7	1,9545	2,2130	2,3160
20Y	1,9483	5	-7	2,0350	2,2320	2,2770
30Y	2,0010	6	-8	2,0355	2,1581	2,1860

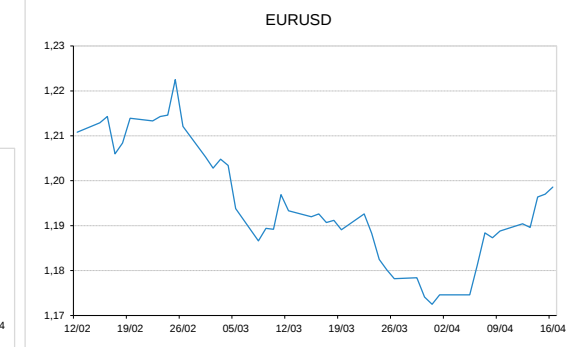
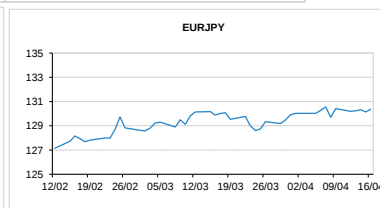
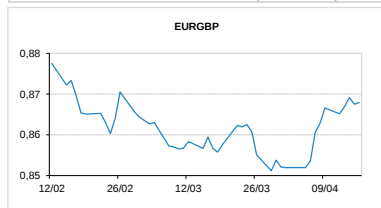


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,76	-0,18	-1,11	OT 2Y	-0,562	0,00	1,70
JETFUEL	553,75	4,00	-7,25	OT 5Y	-0,252	0,01	-2,60
DIESEL	536,25	3,75	-11,00	OT 10Y	0,397	0,01	13,90
COBRE	9.310,00	209,50	139,50	BUND 10Y	-0,786	3,05	1,30
ZINCO	2.844,00	41,75	-3,25	SCHATZ 2Y	-0,044	0,92	-1,50
OURO	1.778,85	11,31	49,67	T-NOTE 10Y	2,350	2,83	-2,50
TRIGO	651,00	-4,50	14,00	T-NOTE 2Y	0,765	0,37	2,60
LICENÇA C02	44,45	0,29	2,85	GILT 10Y	1,001	3,19	-8,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1986	0,13%	0,50%	1,2009	1,2033	1,2087
EUR/GBP	0,86793	-0,05%	-0,98%	0,8693	0,8709	0,8740
EUR/JPY	130,37	-0,18%	-0,38%	130,37	130,37	130,37
EUR/CHF	1,1018	0,22%	-0,10%	1,1011	1,1005	1,0994
EUR/BRL	6,7174	0,06%	-0,33%	6,7765	6,8564	7,0579
EUR/PLN	4,5466	0,13%	1,10%	4,5528	4,5605	4,5795



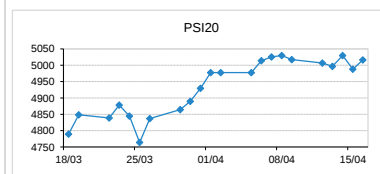
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1986	0,8679	130,37	1,1018	10,1158	7,4363	1,4973	1,54885	6,7174	10,0199
USD	0,8348	-	0,7238	108,815	0,9191	8,4411	6,2081	1,2498	1,2924	5,6214	8,3725

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,430	2,31	24,61
BCP	0,117	-0,09	-4,95
CORT. AMORIM	10,120	-0,20	-12,76
CTT	3,475	1,46	47,87
EDP	5,044	-0,71	-2,17
EDP R	19,990	3,31	-12,32
GALP	9,730	-0,71	11,15
IBERSOL	5,920	1,37	9,63
J MARTINS	14,320	0,56	3,62
MOTA ENGIL	1,443	1,12	5,79
NAVIGATOR	2,830	0,57	13,29
NOVABASE	3,950	0,51	23,05
NOS	3,030	-0,13	6,02
PHAROL	0,110	-0,36	-11,70
REN	2,410	0,00	1,90
SEMAPA	12,100	0,00	34,44
SONAE SGPS	0,790	1,09	19,43

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	3,31
ALTRI	2,31
CTT	1,46
IBERSOL	1,37
MOTA ENGIL	1,12
NOS	-0,13
CORT. AMORIM	-0,20
PHAROL	-0,36
EDP	-0,71
GALP	-0,71



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.016,48	0,57%	2,41%	5.317,89	3.820,68
CAC40	6.287,07	0,85%	13,25%	6.299,56	4.194,58
ESTX 50 PR	4.032,99	0,99%	13,52%	4.037,61	2.708,07
XTRA DAX	15.459,75	1,34%	12,69%	15.473,83	10.160,89
S&P 500	4.176,28	0,14%	11,18%	4.187,16	2.727,10
IBEX 35	8.613,50	0,49%	6,69%	8.740,10	6.329,50
NIKKEI 225	29.683,37	0,14%	8,16%	30.714,52	18.858,25

