

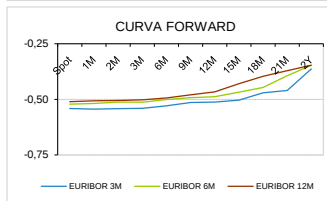
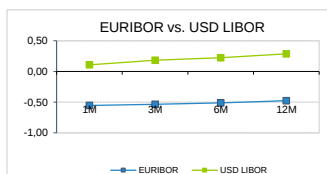
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

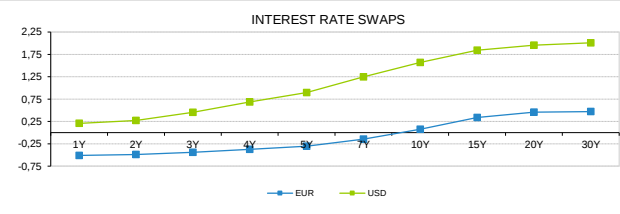
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5540	0	0	1M	0,1075	-1	0	0,0490	-0,7982
3M	-0,5350	0	0	3M	0,1838	0	-1	0,0863	-0,7460
6M	-0,5130	0	0	6M	0,2226	0	2	0,1125	-0,7040
12M	-0,4760	0	1	12M	0,2870	0	1	0,1583	-0,5904

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5105	0	1	-0,4660	-0,1855	0,1640
2Y	-0,4885	0	2	-0,4060	-0,1010	0,2425
3Y	-0,4408	0	2	-0,3309	-0,0150	0,3120
4Y	-0,3755	0	3	-0,2501	0,0680	0,3917
5Y	-0,3033	0	3	-0,1685	0,1500	0,4523
7Y	-0,1463	0	3	-0,0061	0,2920	0,5607
10Y	0,0750	0	3	0,2040	0,4590	0,6650
15Y	0,3395	0	2	0,4326	0,6000	0,7190
20Y	0,4575	0	1	0,5180	0,6220	0,6890
30Y	0,4703	0	-1	0,4979	0,5497	0,5826

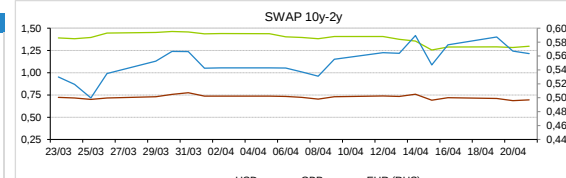
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,75
Austrália	0,10
Índia	3,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2066	-1	0	0,3363	1,3847	2,0736
2Y	0,2709	0	1	0,5827	1,5774	2,1750
3Y	0,4550	1	1	0,8480	1,7403	2,2292
4Y	0,6843	1	-2	1,0763	1,8696	2,2701
5Y	0,8973	1	-6	1,2693	1,9606	2,3036
7Y	1,2478	1	-10	1,5508	2,0610	2,3585
10Y	1,5688	2	-13	1,7999	2,1896	2,3904
15Y	1,8420	2	-13	1,9974	2,2629	2,3864
20Y	1,9536	2	-12	2,0677	2,2360	2,3480
30Y	2,0085	2	-12	2,0814	2,1996	2,2304

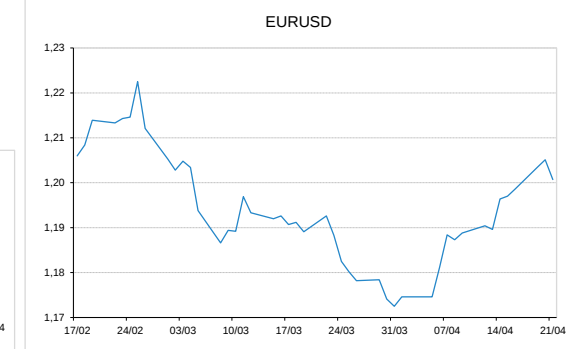
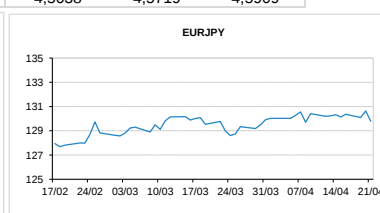


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,91	-0,66	1,56	OT 2Y	-0,557	0,00	5,60
JETFUEL	547,75	-4,74	16,25	OT 5Y	-0,248	-0,01	3,20
DIESEL	529,50	-4,75	11,25	OT 10Y	0,397	-0,01	17,70
COBRE	9.285,00	-54,00	265,00	BUND 10Y	-0,788	-1,25	4,00
ZINCO	2.800,50	-32,75	-32,50	SCHATZ 2Y	-0,050	-0,46	1,00
OURO	1.794,59	16,57	49,36	T-NOTE 10Y	2,340	0,89	-8,80
TRIGO	677,25	16,00	58,00	T-NOTE 2Y	0,754	-0,19	-0,50
LICENÇA C02	46,36	1,47	4,39	GILT 10Y	0,978	0,36	-8,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2007	-0,37%	0,68%	1,2030	1,2054	1,2108
EUR/GBP	0,8625	0,05%	-0,02%	0,8639	0,8654	0,8686
EUR/JPY	129,8	0,65%	-0,02%	129,80	129,80	129,80
EUR/CHF	1,1032	-0,10%	-0,05%	1,1026	1,1019	1,1007
EUR/BRL	6,7014	0,00%	-1,98%	6,7626	6,8425	7,0367
EUR/PLN	4,5578	-0,12%	0,78%	4,5638	4,5719	4,5909



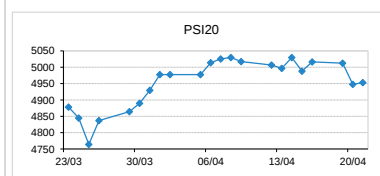
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2007	0,8625	129,80	1,1032	10,1259	7,4364	1,5021	1,55131	6,7014	10,0343
USD	0,8314	-	0,7178	108,16	0,9174	8,4196	6,1820	1,2485	1,2906	5,5695	8,3450

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,435	1,66	24,71
BCP	0,113	-1,14	-8,52
CORT. AMORIM	9,920	-1,39	-14,48
CTT	3,590	0,84	52,77
EDP	4,929	-1,04	-4,40
EDP R	19,410	-0,82	-14,87
GALP	9,434	1,38	7,77
IBERSOL	6,100	0,66	12,96
J MARTINS	14,400	0,91	4,20
MOTA ENGIL	1,424	1,21	4,40
NAVIGATOR	2,798	0,50	12,01
NOVABASE	3,980	0,00	23,99
NOS	3,024	0,93	5,81
PHAROL	0,103	-1,53	-17,31
REN	2,420	0,62	2,33
SEMAPA	12,080	0,00	34,22
SONAE SGPS	0,789	-0,19	19,20

MAIORES GANHOS/PERDAS	
Título	Variação %
ALTRI	1,66
GALP	1,38
MOTA ENGIL	1,21
NOS	0,93
J MARTINS	0,91
EDP R	-0,82
EDP	-1,04
BCP	-1,14
CORT. AMORIM	-1,39
PHAROL	-1,53



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.953,18	0,11%	1,12%	5.317,89	3.820,68
CAC40	6.210,55	0,74%	11,87%	6.319,08	4.194,58
ESTX 50 PR	3.976,41	0,91%	11,93%	4.040,88	2.708,07
XTRA DAX	15.195,97	0,44%	10,77%	15.501,84	10.160,89
S&P 500	4.157,70	0,55%	10,70%	4.191,31	2.727,10
IBEX 35	8.519,80	0,71%	5,53%	8.741,40	6.329,50
NIKKEI 225	28.508,55	-2,03%	3,88%	30.714,52	18.858,25

