

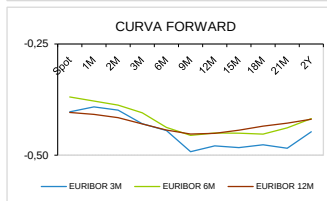
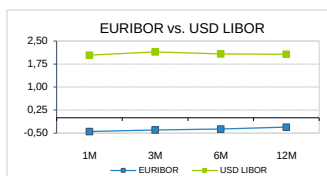
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

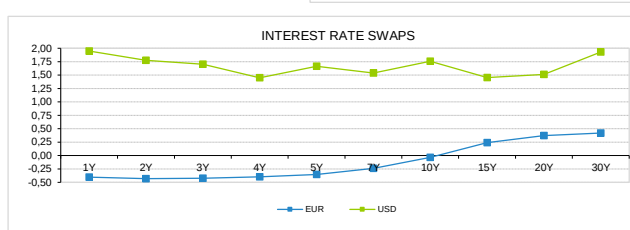
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4470	0	-2	1M	2,0409	2	-13	0,7140	-0,8524
3M	-0,3980	0	2	3M	2,1451	1	1	0,7814	-0,8052
6M	-0,3650	0	6	6M	2,0780	1	6	0,8515	-0,7530
12M	-0,3040	1	8	12M	2,0696	2	12	0,9625	-0,6160

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,4035	0	10	-0,4550	-0,3389	-0,0841
2Y	-0,4310	0	13	-0,4368	-0,2805	-0,0090
3Y	-0,4240	9	14	-0,4039	-0,2150	0,0748
4Y	-0,3960	10	16	-0,3580	-0,1444	0,1563
5Y	-0,3520	1	18	-0,3027	-0,0669	0,2310
7Y	-0,2380	12	23	-0,1715	0,0836	0,3499
10Y	-0,0360	2	28	0,0344	0,2603	0,4783
15Y	0,2390	14	35	0,2693	0,4239	0,5621
20Y	0,3720	14	37	0,3757	0,4761	0,5608
30Y	0,4190	14	37	0,3959	0,4458	0,4839

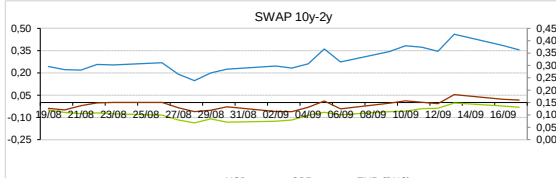
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	2,25
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	6,00
Austrália	1,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9480	9	11	1,5437	1,4805	1,6260
2Y	1,7760	11	13	1,4840	1,5140	1,6764
3Y	1,7010	14	14	1,4830	1,5505	1,6970
4Y	1,4490	7	-3	1,4980	1,5860	1,7310
5Y	1,6630	15	15	1,5235	1,6220	1,7851
7Y	1,5380	8	4	1,5800	1,7073	1,8279
10Y	1,7570	15	17	1,6860	1,7755	1,8540
15Y	1,4540	-1	-44	1,7721	1,8290	1,9155
20Y	1,5110	0	-45	1,8095	1,8580	1,9010
30Y	1,9310	15	17	1,8290	1,8550	1,8945

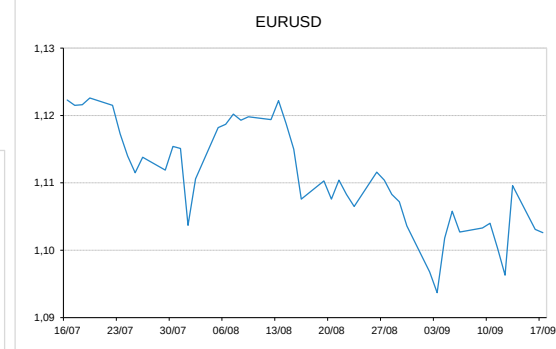
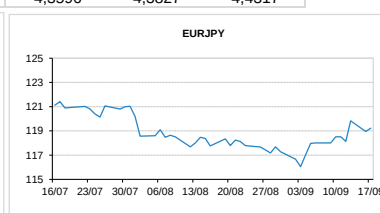


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,45	-3,57	7,29	OT 2Y	-0,511	0,02	9,00
JETFUEL	612,25	-2,50	13,00	OT 5Y	-0,175	0,02	12,50
DIESEL	578,00	-4,33	12,75	OT 10Y	0,311	0,04	19,90
COBRE	5.855,00	-104,50	126,00	BUND 10Y	-0,921	0,89	19,70
ZINCO	2.365,50	-20,50	105,00	SCHATZ 2Y	-0,094	1,14	21,40
OURO	1.505,15	1,92	-7,88	T-NOTE 10Y	2,639	-3,07	21,30
TRIGO	481,25	-7,50	3,75	T-NOTE 2Y	2,112	-3,64	28,80
LICENÇA C02	26,17	-0,87	0,21	GILT 10Y	0,692	0,44	14,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1026	-0,05%	-0,69%	1,1100	1,1176	1,1311
EUR/GBP	0,88813	-0,34%	3,12%	0,8910	0,8942	0,9006
EUR/JPY	119,23	-0,23%	-0,75%	119,23	119,23	119,23
EUR/CHF	1,0981	-0,58%	-0,95%	1,0969	1,0955	1,0935
EUR/BRL	4,5316	-0,97%	-0,41%	4,5857	4,6420	4,7651
EUR/PLN	4,3377	-0,23%	0,65%	4,3596	4,3827	4,4317



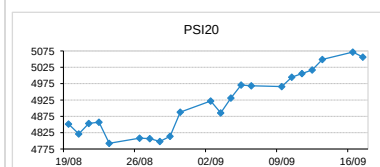
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1026	0,8881	119,23	1,0981	10,7009	7,4671	1,4654	1,61308	4,5316	9,8854
USD	0,9051	-	0,8009	108,205	0,9944	9,6920	6,7586	1,3270	1,4583	4,0986	8,9579

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,160	-0,73	6,21
BCP	0,206	-3,97	-10,46
CORT. AMORIM	9,910	-1,10	10,11
CTT	2,192	-2,06	-25,59
EDP	3,479	1,19	14,10
EDP R	9,920	-0,10	27,59
GALP	13,630	0,26	-1,20
IBERSOL	8,080	-1,70	2,28
J MARTINS	16,115	2,55	55,85
MOTA ENGIL	2,070	-2,27	28,57
NAVIGATOR	3,268	-1,15	-9,22
NOS	5,120	0,00	-3,31
NOVABASE	2,810	0,72	39,11
PHAROL	0,118	-0,17	-27,82
RAMADA	6,120	-0,97	-18,40
REN	12,440	-2,20	-5,04
SEMAPA	0,630	-1,10	-25,80
SONAE CAP.	0,876	-2,88	8,09
SONAE SGPS	6,120	-0,97	-18,40

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	2,55
EDP	1,19
NOVABASE	0,72
GALP	0,26
CTT	-2,06
REN	-2,20
MOTA ENGIL	-2,27
SONAE CAP.	-2,88
BCP	-3,97



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.056,37	-0,30%	6,87%	5.429,32	4.551,84
CAC40	5.615,51	0,24%	18,70%	5.672,77	4.555,99
ESTX 50 PR	3.521,26	0,08%	17,32%	3.573,57	2.908,70
XTRA DAX	12.372,61	-0,06%	17,18%	12.656,05	10.279,20
S&P 500	2.999,34	0,05%	19,65%	3.027,98	2.346,58
IBEX 35	9.004,20	-0,53%	5,44%	9.665,40	8.286,20
NIKKEI 225	22.001,32	0,06%	9,93%	24.448,07	18.948,58

