

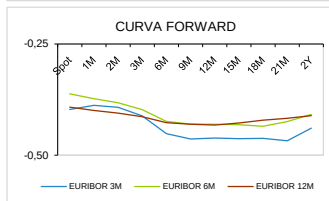
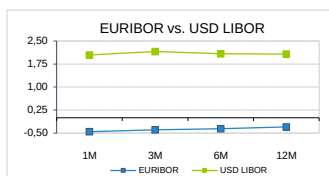
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

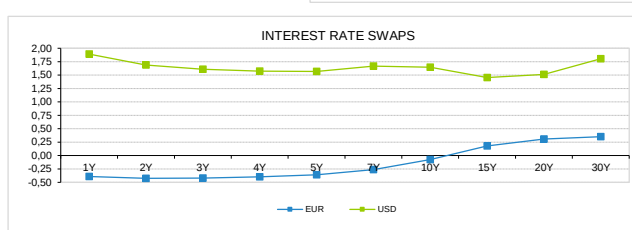
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4540	0	-5	1M	2,0459	0	-12	0,7144	-0,8342
3M	-0,3930	0	3	3M	2,1589	0	1	0,7789	-0,7680
6M	-0,3580	1	7	6M	2,0840	0	5	0,8431	-0,7118
12M	-0,2980	1	10	12M	2,0741	1	12	0,9385	-0,5728

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3915	1	11	-0,4329	-0,3573	-0,1435
2Y	-0,4250	1	13	-0,4229	-0,3110	-0,0812
3Y	-0,4200	2	14	-0,3984	-0,2560	-0,0038
4Y	-0,3970	2	15	-0,3644	-0,1965	0,0669
5Y	-0,3600	2	15	-0,3200	-0,1277	0,1350
7Y	-0,2640	2	16	-0,2093	0,0075	0,2499
10Y	-0,0770	2	18	-0,0313	0,1736	0,3711
15Y	0,1800	1	21	0,1869	0,3235	0,4505
20Y	0,3080	1	22	0,2849	0,3724	0,4467
30Y	0,3510	1	20	0,2986	0,3402	0,3723

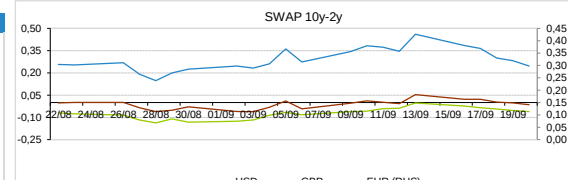
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	5,50
Austrália	1,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,8910	-5	12	1,5402	1,4900	1,6010
2Y	1,6880	-6	16	1,4960	1,5165	1,6220
3Y	1,6070	-6	16	1,5085	1,5450	1,6515
4Y	1,5740	-6	16	1,5065	1,5700	1,6880
5Y	1,5670	-6	16	1,5260	1,5985	1,7390
7Y	1,6670	13	25	1,5690	1,6620	1,7814
10Y	1,6460	-7	18	1,6465	1,7220	1,8020
15Y	1,4540	-1	-44	1,7250	1,7860	1,8440
20Y	1,5110	0	-45	1,7710	1,8110	1,8470
30Y	1,8040	-7	18	1,7984	1,8020	1,8365

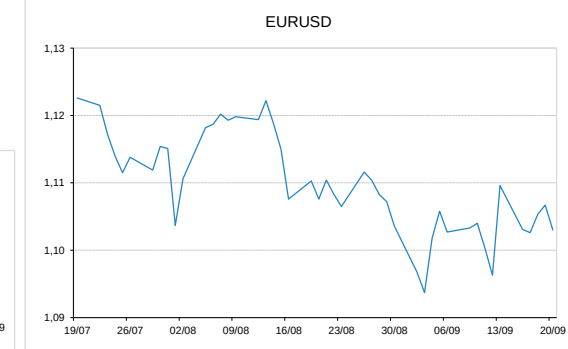
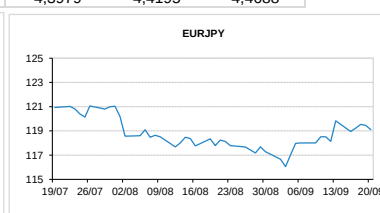


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,90	0,50	5,32	OT 2Y	-0,525	0,01	6,00
JETFUEL	612,25	1,25	5,87	OT 5Y	-0,225	-0,01	8,60
DIESEL	578,00	-46,75	7,37	OT 10Y	0,249	-0,02	11,80
COBRE	5.793,50	-26,00	14,00	BUND 10Y	-0,966	-1,43	15,80
ZINCO	2.317,00	-6,25	56,00	SCHATZ 2Y	-0,098	0,00	19,70
OURO	1.501,86	2,52	-2,98	T-NOTE 10Y	2,628	1,07	16,40
TRIGO	485,50	-2,50	19,00	T-NOTE 2Y	2,110	1,15	20,60
LICENÇA C02	26,57	0,62	0,32	GILT 10Y	0,626	-0,62	9,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,103	-0,33%	-0,42%	1,1101	1,1173	1,1306
EUR/GBP	0,8823	0,57%	3,85%	0,8851	0,8882	0,8945
EUR/JPY	119,11	0,29%	-1,11%	119,11	119,11	119,11
EUR/CHF	1,0926	0,43%	-0,61%	1,0917	1,0905	1,0888
EUR/BRL	4,5859	0,34%	-1,83%	4,6386	4,6907	4,8048
EUR/PLN	4,3761	-0,75%	-0,37%	4,3979	4,4195	4,4688



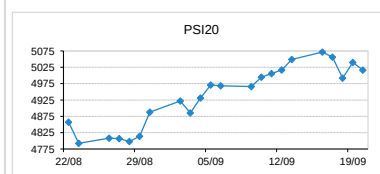
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1030	0,8823	119,11	1,0926	10,7099	7,4672	1,4606	1,62606	4,5859	9,9565
USD	0,9080	-	0,7997	107,895	0,9924	9,7185	6,7797	1,3268	1,4759	4,1784	9,0385

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,115	-0,97	5,43
BCP	0,198	-3,13	-13,73
CORT. AMORIM	9,990	-0,70	11,00
CTT	2,202	-0,36	-25,25
EDP	3,500	-0,17	14,79
EDP R	9,920	0,61	27,59
GALP	13,925	0,72	0,94
IBERSOL	8,080	0,00	2,28
J MARTINS	15,855	0,13	53,34
MOTA ENGIL	2,004	-0,79	24,47
NAVIGATOR	3,208	-0,80	-10,89
NOS	5,100	-0,20	-3,68
NOVABASE	2,810	0,36	39,11
PHAROL	0,112	-0,53	-31,50
RAMADA	5,920	0,00	-21,07
REN	12,100	-1,79	-7,63
SEMAPA	0,620	-0,64	-26,97
SONAE CAP.	0,852	-1,67	5,12
SONAE SGPS	5,920	0,00	-21,07

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	0,72
EDP R	0,61
NOVABASE	0,36
J MARTINS	0,13
NAVIGATOR	-0,80
ALTRI	-0,97
SONAE CAP.	-1,67
REN	-1,79
BCP	-3,13



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.016,35	-0,47%	6,02%	5.429,32	4.551,84
CAC40	5.690,78	0,56%	20,29%	5.696,25	4.555,99
ESTX 50 PR	3.571,39	0,53%	18,99%	3.578,04	2.908,70
XTRA DAX	12.468,01	0,08%	18,08%	12.656,05	10.279,20
S&P 500	3.010,59	0,12%	20,09%	3.027,98	2.346,58
IBEX 35	9.179,00	0,47%	7,48%	9.665,40	8.286,20
NIKKEI 225	22.079,09	0,16%	10,31%	24.448,07	18.948,58

