

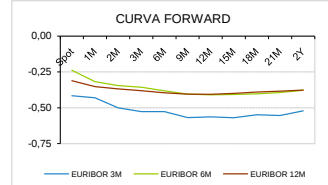
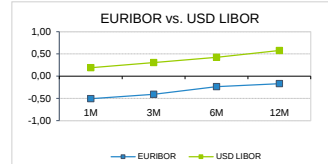
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

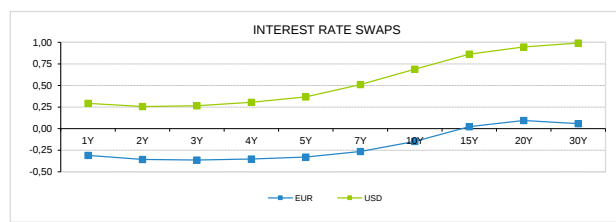
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0.5070	0	-5	1M	0.1900	0	2	0.0898	-0.7676
3M	-0.4070	-2	-15	3M	0.3064	-1	-7	0.1584	-0.6528
6M	-0.2340	-1	-10	6M	0.4248	0	-20	0.3058	-0.5824
12M	-0.1690	-2	-9	12M	0.5774	-1	-14	0.4846	-0.4586

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	-0.3105	-1	-9	-0.4075	-0.3198
2Y	-0.3577	-1	-8	-0.3927	-0.2798
3Y	-0.3635	-1	-7	-0.3667	-0.2358
4Y	-0.3515	-1	-7	-0.3345	-0.1928
5Y	-0.3285	-1	-6	-0.2980	-0.1489
7Y	-0.2644	-1	-4	-0.2170	-0.0590
10Y	-0.1483	0	-2	-0.0901	0.0600
15Y	0.0235	0	0	0.0642	0.1561
20Y	0.0941	0	3	0.1127	0.1581
30Y	0.0569	1	8	0.0578	0.0716

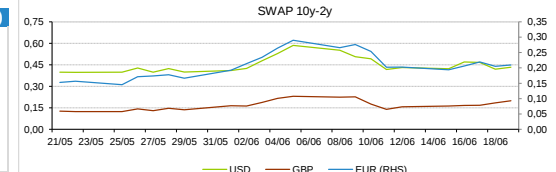
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,25
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0.2924	0	-2	0.2214	0.4270	0.7845
2Y	0.2560	0	-1	0.2480	0.5115	0.8650
3Y	0.2650	0	-1	0.3090	0.6040	0.9260
4Y	0.3055	0	-1	0.3780	0.6870	0.9809
5Y	0.3670	0	-2	0.4680	0.7600	1.0222
7Y	0.5107	1	-1	0.6120	0.8600	1.0789
10Y	0.6888	1	0	0.7798	0.9783	1.1240
15Y	0.8620	2	2	0.9234	1.0577	1.1566
20Y	0.9467	2	3	0.9880	1.0813	1.1472
30Y	0.9911	2	4	1.0110	1.0604	1.0893

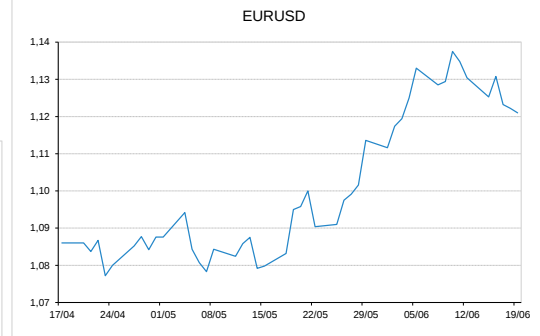
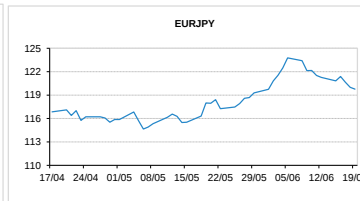
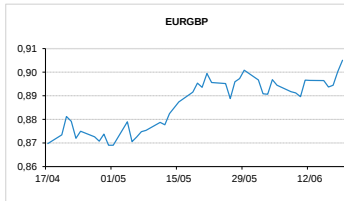


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	42,54	1,03	7,60	OT 2Y	-0,415	-0,02	-9,00
JETFUEL	348,98	8,31	78,74	OT 5Y	-0,035	-0,01	-23,30
DIESEL	365,00	7,33	78,50	OT 10Y	0,508	0,01	-25,10
COBRE	5.802,00	35,00	487,50	BUND 10Y	-1,114	-0,74	1,40
ZINCO	2.046,75	34,00	23,00	SCHATZ 2Y	-0,046	-1,60	1,60
OURO	1.744,03	20,49	1,64	T-NOTE 10Y	1,762	1,13	0,70
TRIGO	486,00	-2,75	-15,50	T-NOTE 2Y	0,778	-0,74	2,60
LICENÇA C02	24,22	-0,25	4,25	GILT 10Y	0,266	0,93	-1,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,121	-0,11%	2,37%	1,1234	1,1257	1,1309
EUR/GBP	0,90505	-0,53%	-1,07%	0,9065	0,9080	0,9113
EUR/JPY	119,77	0,19%	-1,48%	119,77	119,77	119,77
EUR/CHF	1,0652	0,04%	-0,26%	1,0645	1,0638	1,0624
EUR/BRL	5,9866	0,69%	5,01%	6,0219	6,0454	6,1145
EUR/PLN	4,4669	-0,24%	1,80%	4,4749	4,4833	4,5020



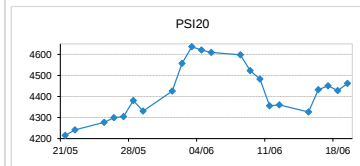
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1210	0,9051	119,77	1,0652	10,5748	7,4559	1,5216	1,63153	5,9866	10,7485
USD	0,8945	-	0,809	106,985	0,9520	9,4562	6,6690	1,3573	1,4578	5,3582	9,6040

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,400	0,36	-22,54
BCP	0,115	0,00	-43,54
CORT. AMORIM	10,200	2,10	-9,73
CTT	2,205	-0,45	-30,88
EDP	4,239	2,02	9,70
EDP R	11,780	0,68	12,19
GALP	10,985	-0,09	-26,28
IBERSOL	5,800	-0,68	-27,50
J MARTINS	15,630	1,53	6,58
MOTA ENGIL	1,202	-0,66	-35,72
NAVIGATOR	2,250	0,72	-34,75
NOS	3,846	2,02	-19,88
PHAROL	0,112	0,54	12,05
RAMADA	4,220	-1,86	-27,74
REN	2,450	0,20	-9,93
SEMAPA	8,690	0,12	-36,66
SONAE CAP.	0,554	0,73	-26,43
SONAE SGPS	0,627	-0,56	-31,15

MAIORES GANHOS/PERDAS	
Título	Variação %
CORT. AMORIM	2,10
EDP	2,02
NOS	2,02
J MARTINS	1,53
SONAE CAP.	0,73
CTT	-0,45
SONAE SGPS	-0,56
MOTA ENGIL	-0,66
IBERSOL	-0,68
RAMADA	-1,86



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.462,12	0,77%	-14,42%	5.454,21	3.500,02
CAC40	4.988,87	0,61%	-16,55%	6.111,41	3.632,06
ESTX 50 PR	3.272,54	0,70%	-12,62%	3.867,28	2.302,84
XTRA DAX	12.346,01	0,53%	-6,82%	13.795,24	8.255,65
S&P 500	3.131,77	0,53%	-3,06%	3.393,52	2.191,86
IBEX 35	7.415,20	0,34%	-22,35%	10.100,20	5.814,50
NIKKEI 225	22.478,79	0,55%	-4,98%	24.115,95	16.358,19

