

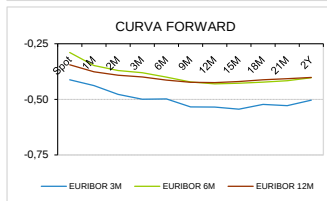
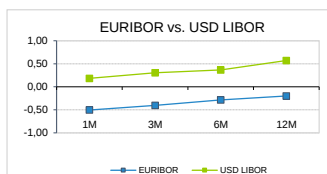
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

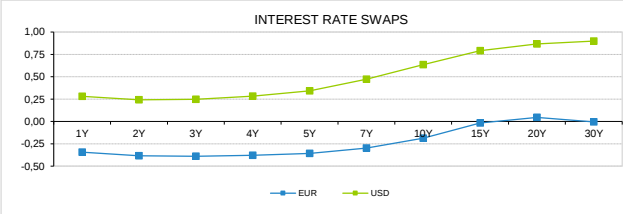
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5040	0	-4	1M	0,1836	0	1	0,0985	-0,7680
3M	-0,4030	0	-13	3M	0,3060	2	-6	0,1370	-0,6596
6M	-0,2830	-2	-15	6M	0,3646	-1	-21	0,2983	-0,6104
12M	-0,1990	-1	-12	12M	0,5704	1	-11	0,4710	-0,4556

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3430	-1	-13	-0,4247	-0,3471	-0,1938
2Y	-0,3844	-1	-11	-0,4131	-0,3091	-0,1493
3Y	-0,3898	-1	-10	-0,3911	-0,2749	-0,1048
4Y	-0,3792	-1	-10	-0,3609	-0,2290	-0,0646
5Y	-0,3581	-1	-10	-0,3273	-0,1863	-0,0179
7Y	-0,2976	-1	-9	-0,2507	-0,1009	0,0638
10Y	-0,1870	-2	-8	-0,1282	0,0185	0,1513
15Y	-0,0178	-2	-6	0,0205	0,1068	0,1799
20Y	0,0450	-2	-5	0,0616	0,1017	0,1318
30Y	-0,0044	-2	-2	-0,0017	0,0085	0,0119

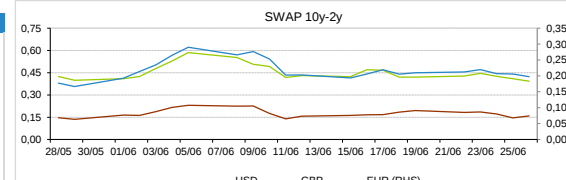
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,25
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2815	-1	-3	0,2075	0,3944	0,7461
2Y	0,2419	-1	-3	0,2316	0,4770	0,7875
3Y	0,2471	-1	-3	0,2820	0,5520	0,8420
4Y	0,2827	-2	-4	0,3490	0,6290	0,9023
5Y	0,3418	-2	-4	0,4351	0,6960	0,9381
7Y	0,4724	-2	-5	0,5605	0,8059	0,9675
10Y	0,6346	-3	-6	0,7177	0,8984	1,0110
15Y	0,7908	-3	-7	0,8360	0,9535	1,0410
20Y	0,8667	-3	-8	0,8920	0,9725	1,0240
30Y	0,8988	-3	-9	0,9055	0,9505	0,9760

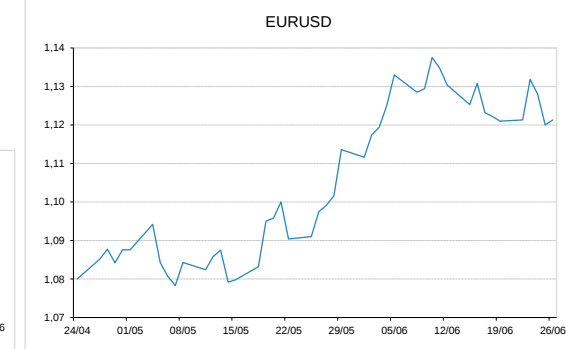
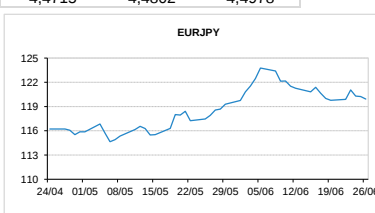
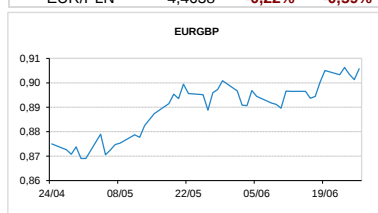


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	40,55	-0,50	3,81	OT 2Y	-0,479	-0,01	-9,50
JETFUEL	329,00	1,50	41,24	OT 5Y	-0,101	-0,01	-18,50
DIESEL	350,50	3,75	53,00	OT 10Y	0,457	-0,01	-17,50
COBRE	5.937,00	28,00	604,50	BUND 10Y	-1,180	-0,93	-9,80
ZINCO	2.043,50	14,00	59,25	SCHATZ 2Y	-0,076	-0,69	-4,80
OURO	1.765,01	1,82	52,59	T-NOTE 10Y	1,718	-2,53	-3,10
TRIGO	476,75	-11,50	-33,75	T-NOTE 2Y	0,757	-1,48	-0,40
LICENÇA C02	24,90	-0,28	3,30	GILT 10Y	0,202	0,93	-1,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1213	0,12%	2,17%	1,1236	1,1260	1,1311
EUR/GBP	0,90575	-0,49%	-1,87%	0,9071	0,9087	0,9121
EUR/JPY	119,93	0,27%	-1,68%	119,93	119,93	119,93
EUR/CHF	1,0630	0,13%	-0,22%	1,0624	1,0617	1,0604
EUR/BRL	6,1408	-2,05%	-4,40%	6,1695	6,1985	6,2753
EUR/PLN	4,4638	-0,22%	-0,59%	4,4715	4,4802	4,4978



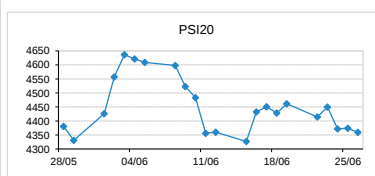
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1213	0,9058	119,93	1,0630	10,5001	7,4538	1,5356	1,63532	6,1408	10,9072
USD	0,8928	-	0,8118	107,325	0,9496	9,3733	6,6548	1,3714	1,4612	5,4690	9,7484

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,148	0,68	-26,97
BCP	0,108	-2,27	-46,99
CORT. AMORIM	9,890	0,92	-12,48
CTT	2,105	0,24	-34,01
EDP	4,177	0,05	8,10
EDP R	11,980	2,04	14,10
GALP	10,405	-2,35	-30,17
IBERSOL	5,220	-0,76	-34,75
J MARTINS	15,760	-0,13	7,47
MOTA ENGIL	1,140	-1,38	-39,04
NAVIGATOR	2,126	0,28	-38,35
NOS	3,804	-0,94	-20,75
PHAROL	0,104	-0,57	4,82
RAMADA	4,100	0,99	-29,79
REN	2,445	0,62	-10,11
SEMAPA	8,040	-0,37	-41,40
SONAE CAP.	0,514	-0,77	-31,74
SONAE SGPS	0,633	-0,31	-30,44

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	2,04
RAMADA	0,99
CORT. AMORIM	0,92
ALTRI	0,68
REN	0,62
SONAE CAP.	-0,77
NOS	-0,94
MOTA ENGIL	-1,38
BCP	-2,27
GALP	-2,35



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.359,68	-0,32%	-16,39%	5.454,21	3.500,02
CAC40	4.917,32	-0,03%	-17,74%	6.111,41	3.632,06
ESTX 50 PR	3.207,37	-0,36%	-14,36%	3.867,28	2.302,84
XTRA DAX	12.096,04	-0,67%	-8,70%	13.795,24	8.255,65
S&P 500	3.030,45	-1,74%	-6,21%	3.393,52	2.191,86
IBEX 35	7.180,30	-1,24%	-24,81%	10.100,20	5.814,50
NIKKEI 225	22.512,08	1,13%	-4,84%	24.115,95	16.358,19

