

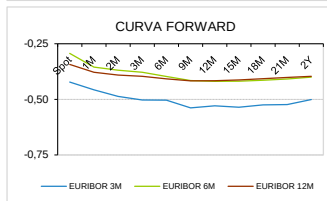
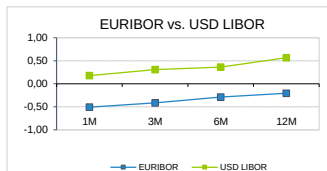
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

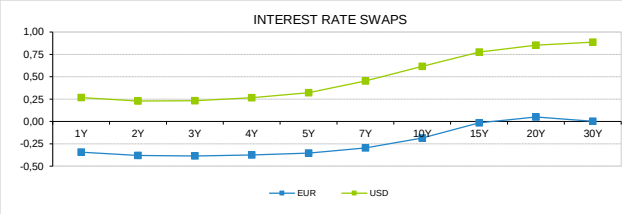
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5070	0	-3	1M	0,1783	-1	1	0,0918	-0,7638
3M	-0,4130	-1	-11	3M	0,3079	0	-6	0,1429	-0,6616
6M	-0,2870	0	-13	6M	0,3614	0	-21	0,2901	-0,6048
12M	-0,2050	-1	-12	12M	0,5663	0	-11	0,4639	-0,4562

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3430	0	-10	-0,4163	-0,3460	-0,2016
2Y	-0,3805	0	-8	-0,4064	-0,3110	-0,1564
3Y	-0,3863	0	-7	-0,3886	-0,2733	-0,1088
4Y	-0,3758	0	-7	-0,3596	-0,2319	-0,0656
5Y	-0,3544	0	-7	-0,3273	-0,1885	-0,0215
7Y	-0,2968	0	-6	-0,2506	-0,1030	0,0612
10Y	-0,1850	0	-5	-0,1294	0,0159	0,1486
15Y	-0,0159	0	-4	0,0222	0,1090	0,1799
20Y	0,0497	0	-4	0,0645	0,1051	0,1306
30Y	0,0022	0	-3	-0,0001	0,0106	0,0138

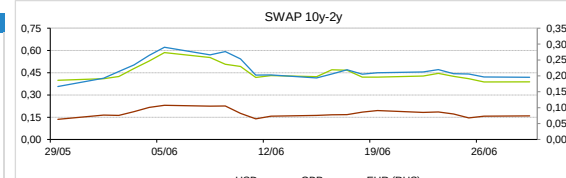
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,25
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2670	-1	-3	0,1939	0,3635	0,7280
2Y	0,2284	-1	-2	0,2120	0,4561	0,7675
3Y	0,2325	-1	-3	0,2648	0,5330	0,8373
4Y	0,2655	-2	-4	0,3357	0,6050	0,8750
5Y	0,3209	-2	-4	0,4103	0,6710	0,9209
7Y	0,4530	-2	-4	0,5385	0,7640	0,9746
10Y	0,6165	-1	-3	0,6995	0,8575	0,9870
15Y	0,7757	0	-4	0,8325	0,9290	1,0442
20Y	0,8528	0	-4	0,8700	0,9495	1,0170
30Y	0,8867	1	-5	0,8990	0,9480	0,9758

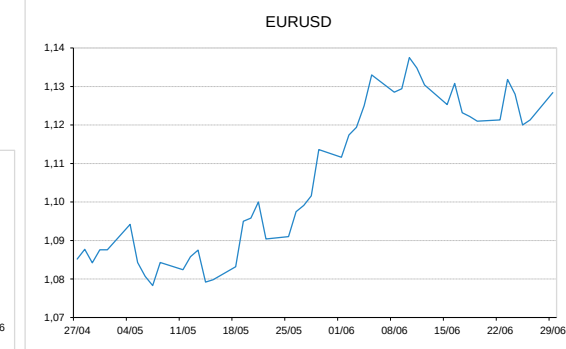
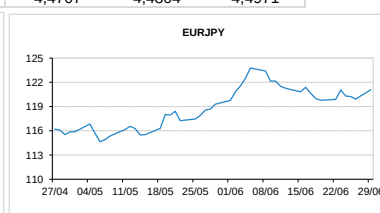


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	41,39	0,37	3,55	OT 2Y	-0,472	0,01	-6,70
JETFUEL	327,40	8,65	46,15	OT 5Y	-0,096	0,01	-11,50
DIESEL	349,00	8,25	51,25	OT 10Y	0,474	0,02	-6,60
COBRE	5.943,00	64,00	595,00	BUND 10Y	-1,175	0,60	-9,30
ZINCO	2.031,50	-12,00	51,75	SCHATZ 2Y	-0,064	1,14	-3,90
OURO	1.771,24	-0,05	40,97	T-NOTE 10Y	1,710	-0,56	-5,60
TRIGO	484,25	8,50	-39,25	T-NOTE 2Y	0,748	-0,74	-1,30
LICENÇA C02	26,39	1,66	4,99	GILT 10Y	0,191	-1,10	-4,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1284	0,63%	1,33%	1,1307	1,1335	1,1381
EUR/GBP	0,9154	-1,05%	-1,59%	0,9168	0,9185	0,9216
EUR/JPY	121,07	-0,94%	-1,47%	121,07	121,07	121,07
EUR/CHF	1,0682	-0,43%	-0,07%	1,0675	1,0667	1,0654
EUR/BRL	6,139	0,23%	-3,47%	6,1695	6,2004	6,2729
EUR/PLN	4,4629	0,19%	-0,34%	4,4707	4,4804	4,4971



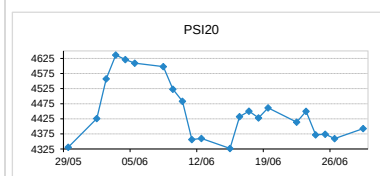
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1284	0,9154	121,07	1,0682	10,4823	7,4524	1,5384	1,64073	6,1390	10,9112
USD	0,8893	-	0,8151	107,735	0,9500	9,3094	6,6278	1,3699	1,4595	5,4359	9,6913

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,170	0,72	-26,58
BCP	0,108	0,47	-46,75
CORT. AMORIM	9,940	1,12	-12,04
CTT	2,160	2,61	-32,29
EDP	4,247	1,60	9,91
EDP R	12,160	1,33	15,81
GALP	10,430	0,29	-30,00
IBERSOL	5,220	0,38	-34,75
J MARTINS	15,765	-0,13	7,50
MOTA ENGIL	1,150	0,70	-38,50
NAVIGATOR	2,148	0,94	-37,71
NOS	3,814	0,37	-20,54
PHAROL	0,102	-2,30	2,41
RAMADA	4,000	-2,44	-31,51
REN	2,450	0,00	-9,93
SEMAPA	8,070	0,88	-41,18
SONAE CAP.	0,506	-1,17	-32,80
SONAE SGPS	0,646	2,22	-29,07

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	2,61
SONAE SGPS	2,22
EDP	1,60
EDP R	1,33
CORT. AMORIM	1,12
J MARTINS	-0,13
SONAE CAP.	-1,17
PHAROL	-2,30
RAMADA	-2,44



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.392,67	0,77%	-15,75%	5.454,21	3.500,02
CAC40	4.945,46	0,73%	-17,27%	6.111,41	3.632,06
ESTX 50 PR	3.232,02	0,87%	-13,70%	3.867,28	2.302,84
XTRA DAX	12.232,12	1,18%	-7,68%	13.795,24	8.255,65
S&P 500	3.040,55	1,05%	-5,89%	3.393,52	2.191,86
IBEX 35	7.278,10	1,39%	-23,78%	10.100,20	5.814,50
NIKKEI 225	21.995,04	-2,30%	-7,02%	24.115,95	16.358,19

