

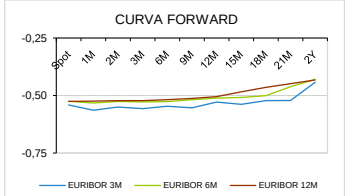
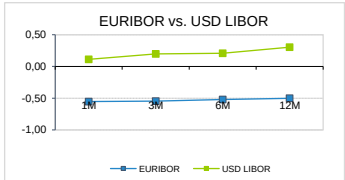
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

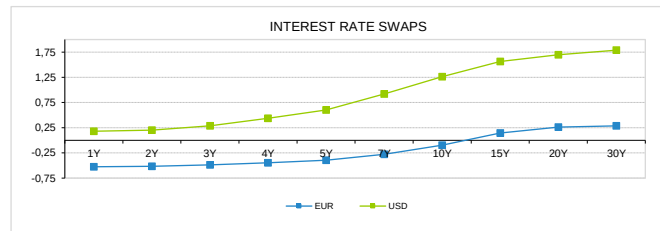
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5530	-1	0	1M	0,1123	0	-1	0,0319	-0,8006
3M	-0,5470	-1	0	3M	0,1976	0	-3	0,0496	-0,7592
6M	-0,5220	0	1	6M	0,2084	0	-4	0,0700	-0,7124
12M	-0,5020	0	0	12M	0,3036	0	-2	0,1210	-0,6038

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5247	0	0	-0,5051	-0,3172	-0,0555
2Y	-0,5150	0	0	-0,4687	-0,2551	0,0119
3Y	-0,4874	1	0	-0,4179	-0,1885	0,0764
4Y	-0,4448	1	1	-0,3616	-0,1215	0,1405
5Y	-0,3940	2	2	-0,3001	-0,0562	0,1995
7Y	-0,2775	2	5	-0,1735	0,0708	0,3085
10Y	-0,0955	3	9	0,0094	0,2314	0,4181
15Y	0,1461	5	14	0,2218	0,3678	0,4874
20Y	0,2635	5	17	0,3102	0,4004	0,4705
30Y	0,2868	6	20	0,3096	0,3534	0,3830

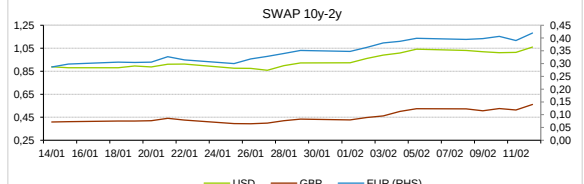
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



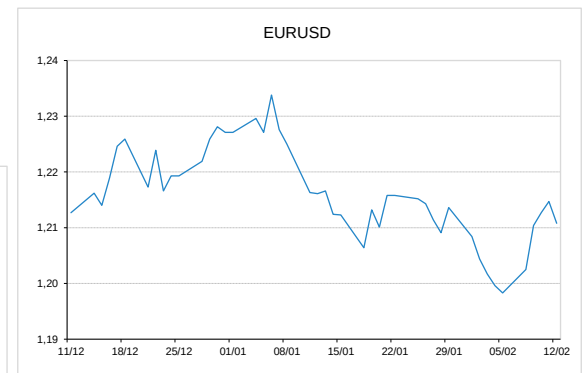
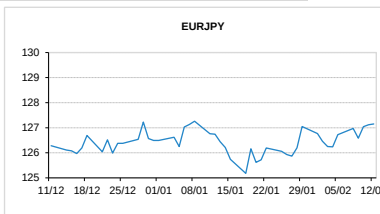
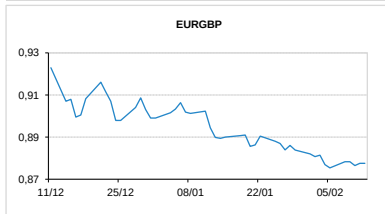
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1805	0	-3	0,2296	0,8410	1,5990
2Y	0,2016	0	-3	0,3360	1,0650	1,6858
3Y	0,2887	1	-2	0,5246	1,2400	1,8354
4Y	0,4376	2	-1	0,6790	1,3840	1,9082
5Y	0,6023	2	0	0,8585	1,4745	1,9674
7Y	0,9185	4	4	1,1700	1,6790	2,0230
10Y	1,2615	5	8	1,4674	1,8545	2,0815
15Y	1,5655	5	11	1,6480	1,9470	2,1195
20Y	1,6993	6	12	1,7820	1,9932	2,0915
30Y	1,7886	6	13	1,8290	1,9600	2,0260



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	62,28	1,14	5,79	OT 2Y	-0,598	0,01	5,90
JETFUEL	514,50	-2,33	45,73	OT 5Y	-0,310	0,03	12,90
DIESEL	501,50	-2,83	47,99	OT 10Y	0,107	0,04	10,00
COBRE	8.291,50	-19,00	416,50	BUND 10Y	-1,130	3,27	9,50
ZINCO	2.771,50	64,50	17,75	SCHATZ 2Y	-0,114	1,14	0,70
OURO	1.825,53	-1,08	-14,02	T-NOTE 10Y	1,951	2,15	1,30
TRIGO	641,50	2,50	-24,25	T-NOTE 2Y	0,706	0,18	-3,30
LICENÇA C02	39,79	1,03	5,13	GILT 10Y	0,689	4,77	19,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2108	-0,32%	-0,44%	1,2131	1,2154	1,2207
EUR/GBP	0,87753	0,00%	1,92%	0,8789	0,8803	0,8833
EUR/JPY	127,15	-0,02%	-0,32%	127,15	127,15	127,15
EUR/CHF	1,0806	-0,07%	0,14%	1,0799	1,0793	1,0780
EUR/BRL	6,5103	0,37%	-0,22%	6,5443	6,5933	6,7445
EUR/PLN	4,4961	0,16%	0,56%	4,5018	4,5094	4,5293

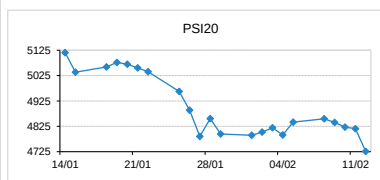

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2108	0,8775	127,15	1,0806	10,0676	7,4371	1,5393	1,562	6,5103	10,2471
USD	0,8253	-	0,7222	104,955	0,8917	8,3157	6,1372	1,2707	1,2904	5,3634	8,4708

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,525	-0,36	7,07
BCP	0,119	-1,81	-3,33
CORT. AMORIM	11,000	0,55	-5,17
CTT	2,370	-1,04	0,85
EDP	4,941	-1,34	-4,17
EDP R	20,400	-7,48	-10,53
GALP	9,014	1,03	2,97
IBERSOL	5,020	-1,57	-7,04
J MARTINS	12,650	-0,86	-8,47
MOTA ENGIL	1,400	-2,10	2,64
NAVIGATOR	2,606	0,54	4,32
NOVABASE	3,560	-0,28	10,90
NOS	2,760	-0,07	-3,43
PHAROL	0,121	-2,25	-2,72
REN	2,305	-0,22	-2,54
SEMAPA	9,440	-0,84	4,89
SONAE SGPS	0,648	-1,15	-2,12
-	-	-	-
-	-	-	-
-	-	-	-

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	1,03
CORT. AMORIM	0,55
NAVIGATOR	0,54
IBERSOL	-1,57
BCP	-1,81
MOTA ENGIL	-2,10
PHAROL	-2,25
EDP R	-7,48



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.725,83	-1,87%	-3,52%	5.454,21	3.500,02
CAC40	5.703,67	0,60%	2,74%	6.111,41	3.632,06
ESTX 50 PR	3.695,61	0,65%	4,02%	3.867,28	2.302,84
XTRA DAX	14.049,89	0,06%	2,41%	14.169,49	8.255,65
S&P 500	3.922,43	0,16%	4,43%	3.931,50	2.191,86
IBEX 35	8.055,00	0,16%	-0,29%	10.100,20	5.814,50
NIKKEI 225	29.520,07	-0,14%	7,56%	29.650,51	16.358,19

