

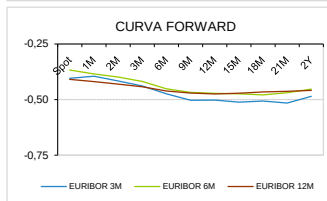
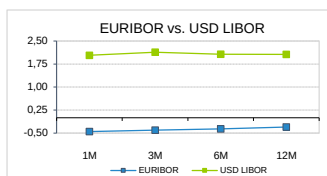
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

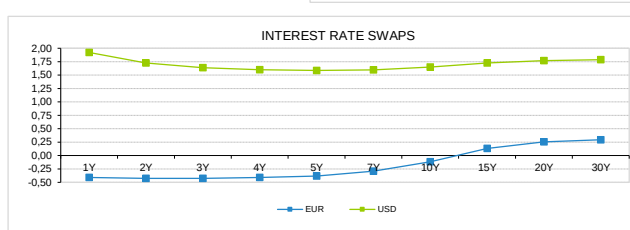
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4500	0	-4	1M	2,0365	-1	-13	0,7150	-0,8190
3M	-0,4000	-1	1	3M	2,1346	-2	-1	0,7763	-0,7538
6M	-0,3630	-1	5	6M	2,0704	-1	5	0,8486	-0,7020
12M	-0,3020	0	6	12M	2,0650	-1	12	0,9469	-0,5704

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,4090	-2	7	-0,4747	-0,4010	-0,2105
2Y	-0,4260	0	13	-0,4663	-0,3620	-0,1553
3Y	-0,4260	-1	13	-0,4429	-0,3127	-0,0805
4Y	-0,4100	-1	13	-0,4122	-0,2583	-0,0091
5Y	-0,3820	-2	14	-0,3739	-0,1920	0,0560
7Y	-0,2920	-3	14	-0,2698	-0,0627	0,1632
10Y	-0,1160	-4	15	-0,0970	0,0930	0,2819
15Y	0,1330	-5	17	0,1092	0,2378	0,3587
20Y	0,2550	-5	17	0,2038	0,2849	0,3544
30Y	0,2940	-6	16	0,2143	0,2516	0,2800

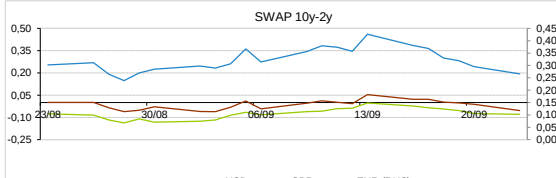
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	5,50
Austrália	1,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9210	3	14	1,4560	1,3973	1,4980
2Y	1,7250	1	21	1,3735	1,4085	1,5335
3Y	1,6380	0	21	1,3997	1,4490	1,5681
4Y	1,6000	-1	21	1,4117	1,4490	1,6027
5Y	1,5860	-1	21	1,4293	1,5084	1,6360
7Y	1,5960	-7	20	1,4768	1,5707	1,6803
10Y	1,6500	-2	19	1,5440	1,6378	1,7247
15Y	1,7240	27	17	1,6401	1,7021	1,7644
20Y	1,7700	26	16	1,6859	1,7271	1,7570
30Y	1,7870	-2	14	1,7023	1,7245	1,7320

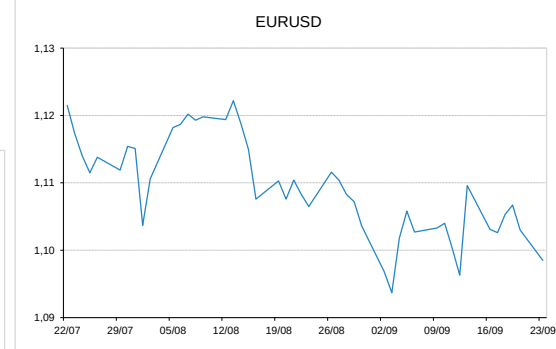
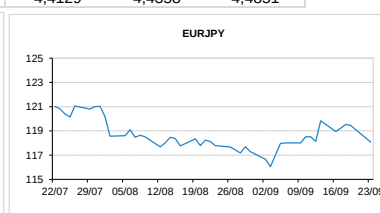


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,26	-0,02	5,46	OT 2Y	-0,542	-0,02	3,70
JETFUEL	612,25	0,00	15,50	OT 5Y	-0,272	-0,05	1,70
DIESEL	578,00	0,00	19,00	OT 10Y	0,174	-0,08	0,20
COBRE	5.755,00	10,00	87,00	BUND 10Y	-1,026	-6,24	5,50
ZINCO	2.313,00	-4,00	87,50	SCHATZ 2Y	-0,119	-2,06	14,40
OURO	1.522,82	19,40	-4,16	T-NOTE 10Y	2,553	-5,49	6,60
TRIGO	482,50	-1,75	4,75	T-NOTE 2Y	2,042	-5,16	9,40
LICENÇA C02	25,94	-0,59	0,84	GILT 10Y	0,541	-8,67	-5,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0985	-0,41%	-0,72%	1,1058	1,1129	1,1259
EUR/GBP	0,88343	-0,13%	2,39%	0,8863	0,8894	0,8958
EUR/JPY	118,07	0,88%	-0,24%	118,07	118,07	118,07
EUR/CHF	1,0876	0,41%	-0,10%	1,0866	1,0856	1,0838
EUR/BRL	4,5932	-0,51%	0,07%	4,6475	4,7001	4,8132
EUR/PLN	4,3901	-0,37%	-0,36%	4,4129	4,4358	4,4851



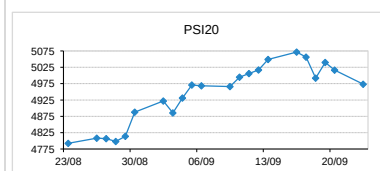
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0985	0,8834	118,07	1,0876	10,6813	7,4676	1,4593	1,62268	4,5932	9,9473
USD	0,9095	-	0,8046	107,365	0,9895	9,7395	6,7907	1,3280	1,4766	4,1710	9,0722

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,060	-0,90	4,48
BCP	0,191	-3,79	-16,99
CORT. AMORIM	10,020	0,30	11,33
CTT	2,156	-2,09	-26,82
EDP	3,511	0,31	15,15
EDP R	9,870	-0,50	26,95
GALP	13,710	-1,54	-0,62
IBERSOL	8,080	0,00	2,28
J MARTINS	15,780	-0,47	52,61
MOTA ENGIL	1,954	-2,50	21,37
NAVIGATOR	3,224	0,50	-10,44
NOS	5,085	-0,29	-3,97
NOVABASE	2,850	-1,42	41,09
PHAROL	0,110	-1,25	-32,35
RAMADA	6,000	1,35	-20,00
REN	11,900	-1,65	-9,16
SEMAPA	0,600	-3,23	-29,33
SONAE CAP.	0,840	-1,35	3,70
SONAE SGPS	6,000	1,35	-20,00

MAIORES GANHOS/PERDAS	
Título	Variação %
NOVABASE	1,42
RAMADA	1,35
RAMADA	1,35
NAVIGATOR	0,50
EDP	0,31
REN	-1,65
CTT	-2,09
MOTA ENGIL	-2,50
SEMAPA	-3,23
BCP	-3,79



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.973,43	-0,86%	5,11%	5.429,32	4.551,84
CAC40	5.633,61	-1,00%	19,09%	5.696,25	4.555,99
ESTX 50 PR	3.539,20	-0,90%	17,92%	3.578,04	2.908,70
XTRA DAX	12.347,01	-0,97%	16,93%	12.656,05	10.279,20
S&P 500	2.993,06	0,04%	19,41%	3.027,98	2.346,58
IBEX 35	9.096,30	-0,90%	6,52%	9.665,40	8.286,20
NIKKEI 225	22.079,09	0,16%	10,31%	24.448,07	18.948,58

