

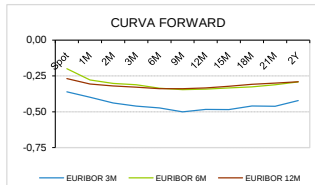
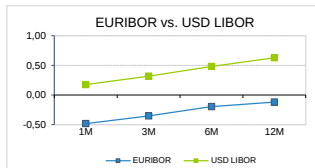
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

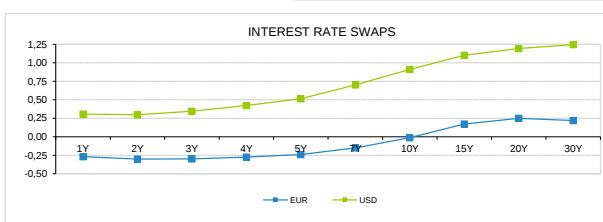
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0.4830	-1	-1	1M	0.1753	0	-9	0,0924	-0.7876
3M	-0.3530	0	-6	3M	0,3176	-1	-18	0,2315	-0.6546
6M	-0.1960	-2	-3	6M	0,4805	0	-22	0,3820	-0.5934
12M	-0.1200	-1	-1	12M	0,6278	1	-20	0,5683	-0.4650

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0.2685	-1	-1	-0,3357	-0,2020	0,0026
2Y	-0.3010	0	4	-0,3145	-0,1530	0,0629
3Y	-0.2977	0	6	-0,2755	-0,1004	0,1134
4Y	-0.2735	0	8	-0,2328	-0,0442	0,1644
5Y	-0.2391	0	9	-0,1855	0,0070	0,2170
7Y	-0.1510	1	12	-0,0841	0,1078	0,2926
10Y	-0.0124	2	14	0,0590	0,2303	0,3792
15Y	0,1737	2	17	0,2240	0,3315	0,4125
20Y	0,2495	3	19	0,2749	0,3320	0,3696
30Y	0,2203	3	25	0,2248	0,2448	0,2531

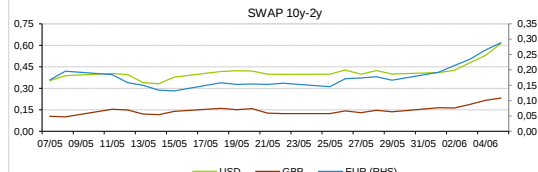
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,3064	0	-5	0,2897	0,6569	1,1064
2Y	0,2980	2	-1	0,3600	0,7595	1,0565
3Y	0,3461	4	3	0,4598	0,7380	1,2345
4Y	0,4229	6	7	0,5580	0,9590	1,2844
5Y	0,5148	7	11	0,6600	1,0445	1,3261
7Y	0,7018	9	19	0,8471	1,0450	1,2235
10Y	0,9104	11	27	1,0140	1,2659	1,2995
15Y	1,1013	11	34	1,0785	1,2275	1,3340
20Y	1,1938	11	37	1,1240	1,2285	1,2930
30Y	1,2455	11	40	1,2700	1,3413	1,3766

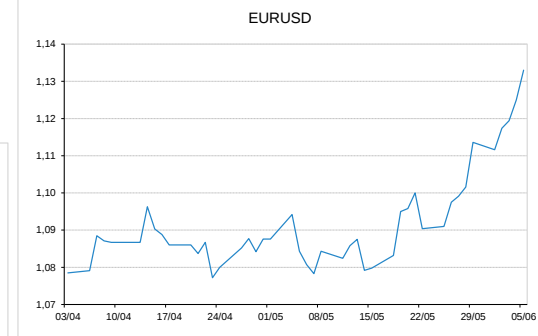
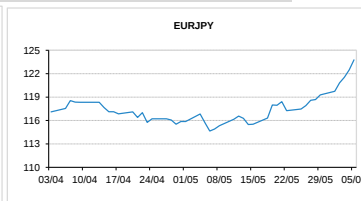
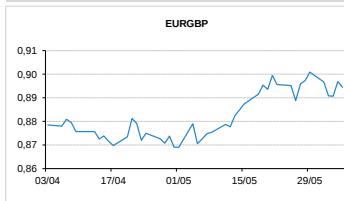


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	42,04	2,05	10,13	OT 2Y	-0,365	0,00	-24,80
JETFUEL	324,02	23,09	124,38	OT 5Y	0,009	0,00	-38,80
DIESEL	337,80	19,37	77,16	OT 10Y	0,538	0,01	-43,50
COBRE	5,525,00	8,50	410,00	BUND 10Y	-0,922	4,30	24,50
ZINCO	2,031,50	10,75	137,00	SCHATZ 2Y	0,028	1,61	16,10
OURO	1,678,04	-39,02	-24,64	T-NOTE 10Y	1,916	7,27	11,80
TRIGO	514,00	-9,75	-6,75	T-NOTE 2Y	0,817	2,59	3,90
LICENÇA C02	23,21	1,00	4,12	GILT 10Y	0,394	4,54	12,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,133	0,71%	4,49%	1,1353	1,1377	1,1428
EUR/GBP	0,89448	0,27%	-2,67%	0,8959	0,8974	0,9007
EUR/JPY	123,77	-1,04%	-6,51%	123,77	123,77	123,77
EUR/CHF	1,0871	-0,38%	-2,96%	1,0864	1,0855	1,0839
EUR/BRL	5,5875	3,89%	8,21%	5,6167	5,6403	5,6986
EUR/PLN	4,4306	0,14%	2,37%	4,4393	4,4477	4,4633



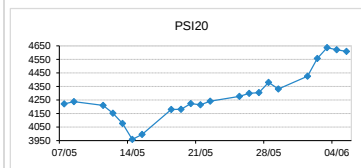
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1330	0,8945	123,77	1,0871	10,3697	7,4569	1,5163	1,61847	5,5875	10,4976
USD	0,8840	-	0,7858	109,76	0,9625	9,1780	6,5921	1,3413	1,4322	4,9694	9,2910

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,472	-0,04	-21,27
BCP	0,117	2,10	-42,36
CORT. AMORIM	9,280	-1,59	-17,88
CTT	2,280	-1,30	-28,53
EDP	4,249	-3,12	9,96
EDP R	12,300	-2,07	17,14
GALP	11,985	2,88	-19,56
IBERSOL	6,000	-0,99	-25,00
J MARTINS	15,495	-1,46	5,66
MOTA ENGIL	1,300	3,67	-30,48
NAVIGATOR	2,372	0,34	-31,22
NOS	3,944	0,05	-17,83
PHAROL	0,103	1,98	3,41
RAMADA	4,300	0,00	-26,37
REN	2,515	-0,59	-7,54
SEMAPA	9,280	1,42	-32,36
SONAE CAP.	0,584	0,69	-22,44
SONAE SGPS	0,713	-0,35	-21,70

MAIORES GANHOS/PERDAS	
Título	Varição %
MOTA ENGIL	3,67
GALP	2,88
BCP	2,10
PHAROL	1,98
SEMAPA	1,42
CTT	-1,30
J MARTINS	-1,46
CORT. AMORIM	-1,59
EDP R	-2,07
EDP	-3,12



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.609,19	-0,26%	-11,60%	5.454,21	3.500,02
CAC40	5.197,79	3,71%	-13,05%	6.111,41	3.632,06
ESTX 50 PR	3.384,29	3,76%	-9,64%	3.867,28	2.302,84
XTRA DAX	12.847,68	3,36%	-3,03%	13.795,24	8.255,65
S&P 500	3.201,12	2,85%	-0,92%	3.393,52	2.191,86
IBEX 35	7.872,60	4,04%	-17,56%	10.100,20	5.814,50
NIKKEI 225	22.863,73	0,74%	-3,35%	24.115,95	16.358,19

