

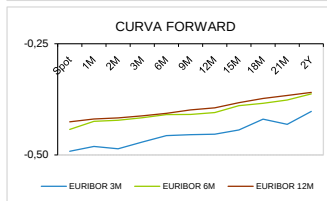
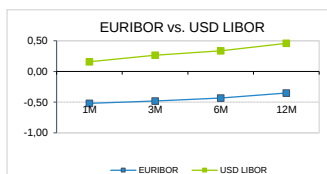
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

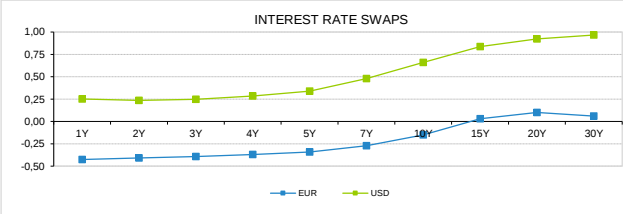
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5190	-1	-2	1M	0,1580	-1	-2	0,0618	-0,7814
3M	-0,4810	1	-5	3M	0,2648	1	0	0,0678	-0,7048
6M	-0,4330	-1	-10	6M	0,3368	0	-1	0,1251	-0,6512
12M	-0,3510	0	-7	12M	0,4579	0	-2	0,2869	-0,5166

INTEREST RATE SWAPS							
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y	
1Y	-0,4258	0	-7	-0,3940	-0,3067	-0,1470	
2Y	-0,4090	1	-4	-0,3767	-0,2689	-0,1023	
3Y	-0,3928	1	-2	-0,3544	-0,2281	-0,0600	
4Y	-0,3693	2	-1	-0,3232	-0,1895	-0,0113	
5Y	-0,3413	2	-1	-0,2880	-0,1455	0,0400	
7Y	-0,2720	3	-1	-0,2116	-0,0519	0,1190	
10Y	-0,1500	4	0	-0,0811	0,0714	0,2100	
15Y	0,0294	4	1	0,0775	0,1694	0,2424	
20Y	0,1006	4	1	0,1219	0,1661	0,1959	
30Y	0,0598	4	2	0,0622	0,0746	0,0801	

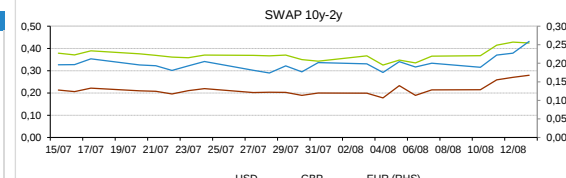
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2503	0	-1	0,2231	0,3845	0,7360
2Y	0,2353	0	1	0,2487	0,4730	0,8180
3Y	0,2479	0	1	0,2949	0,5690	0,8969
4Y	0,2835	0	1	0,3580	0,6540	0,9340
5Y	0,3388	0	1	0,4325	0,6930	0,9920
7Y	0,4785	0	1	0,5800	0,8030	1,0355
10Y	0,6597	0	4	0,7420	0,9360	1,0785
15Y	0,8366	0	6	0,8997	1,0319	1,1065
20Y	0,9221	0	8	0,9540	1,0557	1,1240
30Y	0,9664	0	9	0,9880	1,0321	1,0617

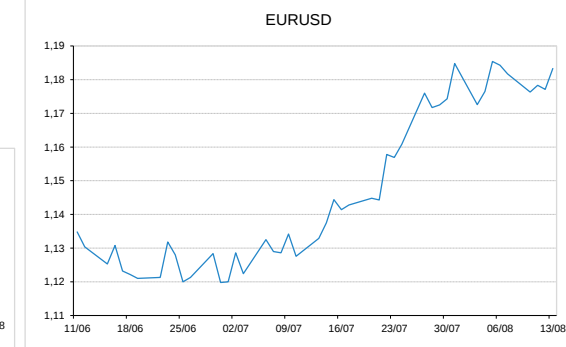
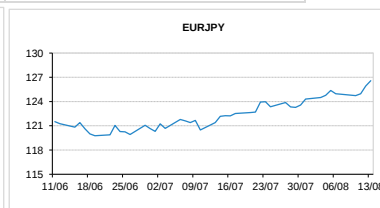
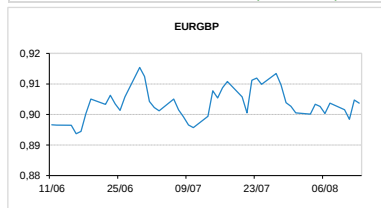


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	45,10	-0,33	2,14	OT 2Y	-0,430	0,02	-0,50
JETFUEL	353,75	6,90	-0,25	OT 5Y	-0,135	0,05	-4,50
DIESEL	382,00	6,40	7,50	OT 10Y	0,388	0,06	-2,80
COBRE	6.435,00	46,50	20,50	BUND 10Y	-1,108	4,22	3,90
ZINCO	2.383,75	-11,50	197,50	SCHATZ 2Y	-0,002	1,83	2,10
OURO	1.948,49	1,48	138,64	T-NOTE 10Y	1,715	-0,28	1,80
TRIGO	507,00	7,00	-24,25	T-NOTE 2Y	0,759	-0,19	1,10
LICENÇA C02	25,43	-0,54	-3,92	GILT 10Y	0,274	0,68	9,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1833	0,53%	4,45%	1,1856	1,1882	1,1927
EUR/GBP	0,90373	0,11%	-0,48%	0,9051	0,9065	0,9094
EUR/JPY	126,58	-0,52%	-0,09%	126,58	126,58	126,58
EUR/CHF	1,0753	-0,08%	-0,58%	1,0745	1,0737	1,0726
EUR/BRL	6,3664	0,57%	-3,71%	6,3942	6,4208	6,4950
EUR/PLN	4,3955	0,06%	2,11%	4,4014	4,4091	4,4244



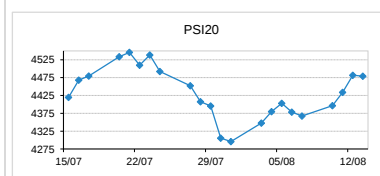
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1833	0,9037	126,58	1,0753	10,2618	7,4476	1,5623	1,65096	6,3664	10,5027
USD	0,8448	-	0,7636	106,875	0,9098	8,6716	6,2917	1,3213	1,3943	5,3711	8,8666

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,466	-0,40	-21,37
BCP	0,107	-0,56	-47,49
CORT. AMORIM	10,440	-0,38	-7,61
CTT	2,940	3,34	-7,84
EDP	4,395	-0,50	16,38
EDP R	13,880	-1,00	32,19
GALP	9,738	-0,69	-34,64
IBERSOL	5,480	-3,86	-31,50
J MARTINS	14,170	-0,11	-3,38
MOTA ENGIL	1,370	1,03	-26,74
NAVIGATOR	2,308	1,23	-33,07
NOS	3,700	0,82	-22,92
PHAROL	0,116	0,17	16,87
RAMADA	3,520	0,57	-39,73
REN	2,480	0,40	-8,82
SEMAPA	8,120	0,62	-40,82
SONAE CAP.	0,672	0,00	-10,76
SONAE SGPS	0,615	0,41	-32,42

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	3,34
NAVIGATOR	1,23
MOTA ENGIL	1,03
NOS	0,82
SEMAPA	0,62
EDP	-0,50
BCP	-0,56
GALP	-0,69
EDP R	-1,00
IBERSOL	-3,86



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.479,23	-0,05%	-14,09%	5.454,21	3.500,02
CAC40	5.051,08	-0,44%	-15,51%	6.111,41	3.632,06
ESTX 50 PR	3.348,75	-0,43%	-10,58%	3.867,28	2.302,84
XTRA DAX	13.016,46	-0,32%	-1,76%	13.795,24	8.255,65
S&P 500	3.381,93	0,05%	4,68%	3.393,52	2.191,86
IBEX 35	7.264,40	-0,43%	-23,93%	10.100,20	5.814,50
NIKKEI 225	23.249,61	1,78%	-1,72%	24.115,95	16.358,19

