

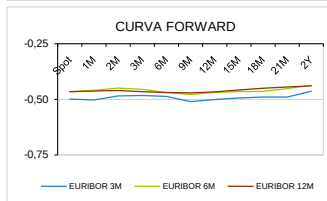
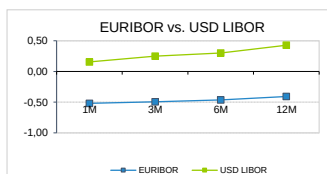
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

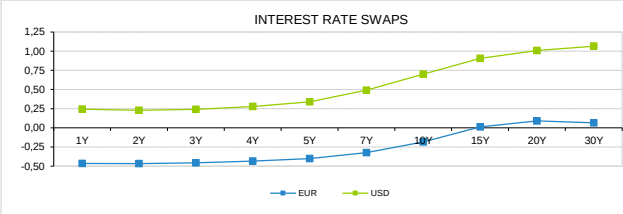
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5190	0	-1	1M	0,1555	0	-1	0,0564	-0,7926
3M	-0,4930	-1	-2	3M	0,2495	1	0	0,0614	-0,7390
6M	-0,4630	0	-5	6M	0,3010	1	-1	0,1054	-0,6960
12M	-0,4080	-1	-6	12M	0,4270	1	-2	0,1963	-0,5564

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,4655	0	-4	-0,4667	-0,3623	-0,1890
2Y	-0,4669	1	-3	-0,4529	-0,3210	-0,1343
3Y	-0,4575	1	-3	-0,4223	-0,2766	-0,0821
4Y	-0,4332	2	-1	-0,3871	-0,2273	-0,0265
5Y	-0,4015	2	0	-0,3467	-0,1774	0,0310
7Y	-0,3230	3	3	-0,2556	-0,0699	0,1189
10Y	-0,1838	4	6	-0,1065	0,0629	0,2131
15Y	0,0110	4	9	0,0644	0,1692	0,2510
20Y	0,0906	4	10	0,1186	0,1736	0,2124
30Y	0,0645	4	12	0,0726	0,0939	0,1058

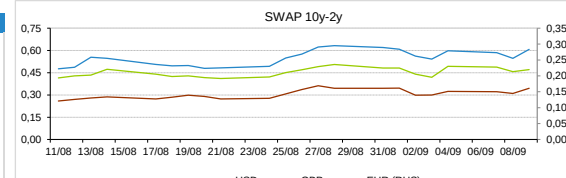
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2428	0	1	0,2161	0,3929	0,7770
2Y	0,2288	0	1	0,2409	0,4795	0,8560
3Y	0,2405	0	2	0,2919	0,5882	0,9470
4Y	0,2787	0	3	0,3580	0,6730	1,0203
5Y	0,3385	0	4	0,4400	0,7590	1,0742
7Y	0,4916	1	7	0,5880	0,8900	1,0930
10Y	0,6991	2	12	0,7950	1,0170	1,1550
15Y	0,9056	2	16	0,9700	1,0880	1,2035
20Y	1,0087	2	18	1,0225	1,1220	1,2493
30Y	1,0649	3	20	1,0525	1,1140	1,1525

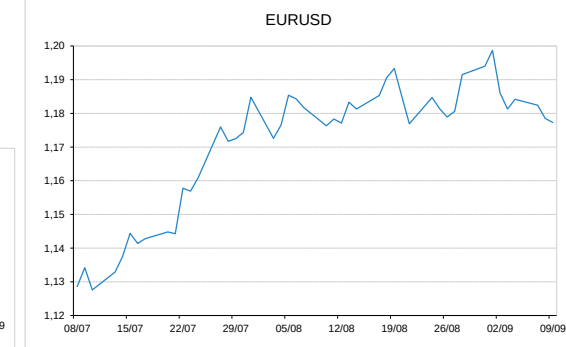
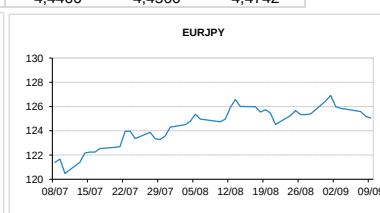


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	40,73	0,95	-4,04	OT 2Y	-0,553	0,00	-8,90
JETFUEL	296,84	-14,73	-48,67	OT 5Y	-0,176	0,00	5,20
DIESEL	322,59	-14,70	-49,17	OT 10Y	0,363	0,00	9,10
COBRE	6.709,50	-121,00	360,00	BUND 10Y	-0,978	3,80	6,50
ZINCO	2.390,75	-91,25	-7,50	SCHATZ 2Y	-0,130	1,14	0,70
OURO	1.943,32	4,31	-92,23	T-NOTE 10Y	1,707	0,70	4,30
TRIGO	546,00	1,75	42,50	T-NOTE 2Y	0,728	0,00	1,70
LICENÇA C02	27,17	0,38	0,75	GILT 10Y	0,345	6,22	10,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1773	-0,10%	0,09%	1,1797	1,1825	1,1875
EUR/GBP	0,91213	-0,83%	-1,16%	0,9135	0,9149	0,9179
EUR/JPY	125,05	0,12%	-0,25%	125,05	125,05	125,05
EUR/CHF	1,0788	0,20%	-0,36%	1,0781	1,0772	1,0760
EUR/BRL	6,2633	0,83%	2,70%	6,2899	6,3193	6,3876
EUR/PLN	4,4397	0,30%	-0,96%	4,4466	4,4560	4,4742



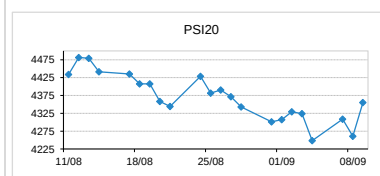
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1773	0,9121	125,05	1,0788	10,3521	7,4400	1,5551	1,62495	6,2633	10,6637
USD	0,8467	-	0,7696	106,225	0,9137	8,7651	6,2997	1,3175	1,3752	5,3026	9,0241

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,524	-1,44	-20,35
BCP	0,095	0,64	-53,30
CORT. AMORIM	10,840	8,94	-4,07
CTT	2,645	0,00	-17,08
EDP	4,314	3,38	14,23
EDP R	13,940	2,95	32,76
GALP	9,054	2,79	-39,23
IBERSOL	5,360	-0,37	-33,00
J MARTINS	14,260	2,89	-2,76
MOTA ENGIL	1,410	0,00	-24,60
NAVIGATOR	2,344	0,09	-32,03
NOS	3,496	3,07	-27,17
PHAROL	0,114	0,88	14,66
RAMADA	3,310	0,00	-43,32
REN	2,400	0,00	-11,76
SEMAPA	8,150	1,88	-40,60
SONAE CAP.	0,694	0,00	-7,84
SONAE SGPS	0,614	1,91	-32,53

MAIORES GANHOS/PERDAS	
Título	Variação %
CORT. AMORIM	8,94
EDP	3,38
NOS	3,07
EDP R	2,95
J MARTINS	2,89
IBERSOL	-0,37
ALTRI	-1,44



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.355,41	2,22%	-16,47%	5.454,21	3.500,02
CAC40	5.054,47	1,63%	-15,45%	6.111,41	3.632,06
ESTX 50 PR	3.331,46	1,96%	-11,05%	3.867,28	2.302,84
XTRA DAX	13.252,80	2,19%	0,03%	13.795,24	8.255,65
S&P 500	3.399,95	2,06%	5,25%	3.588,11	2.191,86
IBEX 35	7.033,70	1,13%	-26,34%	10.100,20	5.814,50
NIKKEI 225	23.032,54	-1,04%	-2,64%	24.115,95	16.358,19

