

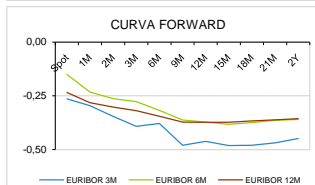
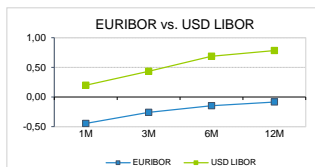
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

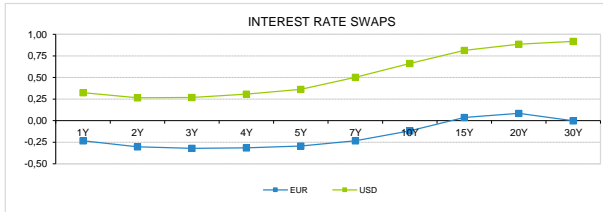
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0.4460	1	-6	1M	0.1980	-2	-67	0.1594	-0.7198
3M	-0.2580	-1	-4	3M	0.4346	-1	-89	0.3729	-0.6122
6M	-0.1470	0	3	6M	0.6880	-1	-54	0.5823	-0.5702
12M	-0.0850	-1	0	12M	0.7829	-2	-26	0.7465	-0.4526

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0.2340	0	1	-0.3729	-0.2976	-0.1402
2Y	-0.3035	1	-2	-0.3646	-0.2562	-0.0872
3Y	-0.3210	1	-5	-0.3425	-0.2194	-0.0384
4Y	-0.3155	1	-7	-0.3144	-0.1726	0.0058
5Y	-0.2950	1	-9	-0.2795	-0.1263	0.0550
7Y	-0.2337	0	-11	-0.1956	-0.0371	0.1238
10Y	-0.1190	0	-12	-0.0720	0.0714	0.1964
15Y	0.0367	0	-13	0.0662	0.1457	0.2084
20Y	0.0847	0	-13	0.0924	0.1230	0.1393
30Y	-0.0008	-1	-14	-0.0120	-0.0140	-0.0242

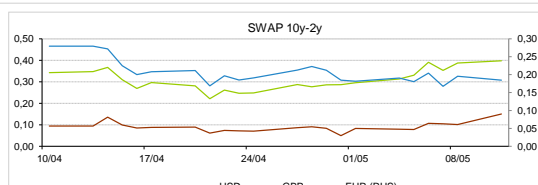
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0.3235	1	-28	0.2173	0.4205	0.7949
2Y	0.2647	1	-19	0.2405	0.5072	0.8467
3Y	0.2682	1	-18	0.2997	0.5944	0.8910
4Y	0.3063	1	-19	0.3738	0.6754	0.9310
5Y	0.3632	1	-19	0.4514	0.7369	0.9715
7Y	0.5016	1	-17	0.5951	0.8317	1.0050
10Y	0.6624	2	-14	0.7442	0.9196	1.0340
15Y	0.8130	3	-10	0.8642	0.9855	1.0689
20Y	0.8845	3	-9	0.9181	1.0050	1.0578
30Y	0.9179	3	-9	0.9325	0.9880	1.0195

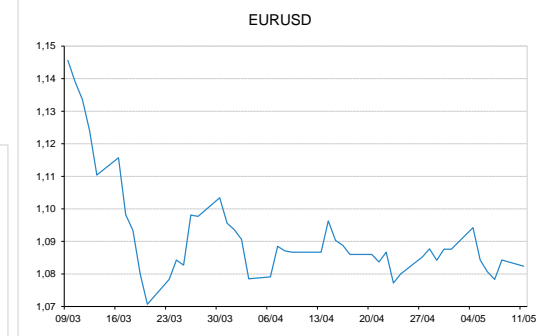
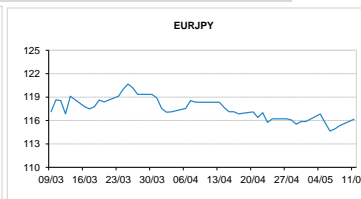
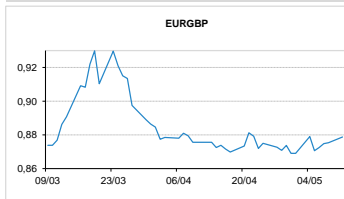


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	29.94	-1.03	-4.24	OT 2Y	-0.173	-0.01	-20.50
JETFUEL	209.82	-7.62	-23.96	OT 5Y	0.355	0.00	-12.30
DIESEL	253.80	-9.64	-37.95	OT 10Y	0.936	0.01	3.10
COBRE	5,280.50	76.00	234.00	BUND 10Y	-0.962	2.18	-17.50
ZINCO	2,001.00	27.00	82.00	SCHATZ 2Y	-0.119	2.74	-9.40
OURO	1,696.61	-6.09	-0.04	T-NOTE 10Y	1.755	1.55	-4.80
TRIGO	520.00	-2.00	-37.50	T-NOTE 2Y	0.833	2.22	-2.30
LICENÇA C02	19.00	-0.35	-2.08	GILT 10Y	0.223	3.04	-5.30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1.0824	-0.18%	-0.40%	1.0845	1.0867	1.0915
EUR/GBP	0.87875	-0.39%	-0.35%	0.8801	0.8816	0.8850
EUR/JPY	116.16	-0.71%	1.87%	116.16	116.16	116.16
EUR/CHF	1.0517	0.06%	0.34%	1.0509	1.0501	1.0483
EUR/BRL	6.2564	-0.72%	-9.34%	6.2867	6.2784	6.2960
EUR/PLN	4.5574	-0.13%	0.10%	4.5672	4.5749	4.5922



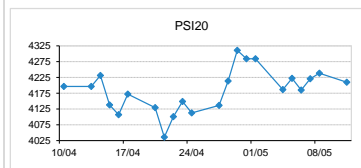
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.0824	0.8788	116.16	1.0517	10.6710	7.4581	1.5163	1.66744	6.2564	11.1226
USD	0.9239	-	0.8094	107.515	0.9718	9.8316	6.8891	1.4018	1.5420	5.7982	10.2455

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4.646	-1.78	-18.20
BCP	0.093	-2.42	-54.19
CORT. AMORIM	9.380	-0.32	-16.99
CTT	2.060	-1.44	-35.42
EDP	4.104	-0.48	6.21
EDP R	11.300	1.80	7.62
GALP	10.135	-1.22	-31.98
IBERSOL	4.040	7.45	-49.50
J MARTINS	15.750	1.94	7.40
MOTA ENGIL	1.076	-2.36	-42.46
NAVIGATOR	2.246	-3.77	-34.87
NOS	3.280	-2.55	-31.67
PHAROL	0.068	-1.45	-31.73
RAMADA	4.010	-4.52	-31.34
REN	2.425	0.21	-10.85
SEMAPA	8.700	-2.90	-36.59
SONAE CAP.	0.452	-3.00	-39.97
SONAE SGPS	0.690	-0.79	-24.23

MAIORES GANHOS/PERDAS	
Título	Variação %
IBERSOL	7.45
J MARTINS	1.94
EDP R	1.80
REN	0.21
NOS	-2.55
SEMAPA	-2.90
SONAE CAP.	-3.00
NAVIGATOR	-3.77
RAMADA	-4.52



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.209.83	-0.67%	-19.26%	5.454.21	3.500.02
CAC40	4.490.22	-1.31%	-24.89%	6.111.41	3.632.06
ESTX 50 PR	2.883.75	-0.84%	-23.00%	3.867.28	2.302.84
XTRA DAX	10.824.99	-0.73%	-18.30%	13.795.24	8.255.65
S&P 500	2.921.89	-0.26%	-9.55%	3.393.52	2.191.86
IBEX 35	6.672.20	-1.63%	-30.13%	10.100.20	5.814.50
NIKKEI 225	20.390.66	1.05%	-13.81%	24.115.95	16.358.19

