

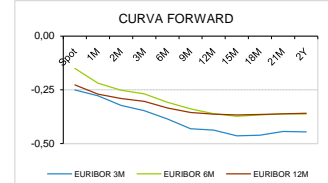
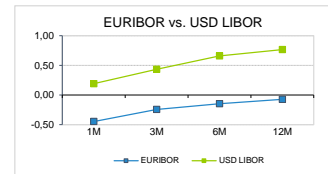
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

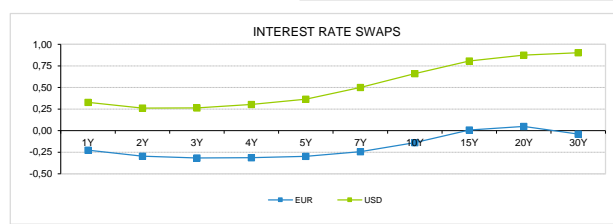
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0.4480	0	-6	1M	0.1909	-1	-62	0.1470	-0.7230
3M	-0.2450	1	-3	3M	0.4335	-1	-79	0.3593	-0.5948
6M	-0.1470	0	3	6M	0.6589	-3	-57	0.5506	-0.5556
12M	-0.0730	1	1	12M	0.7656	-2	-29	0.7220	-0.4632

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	-0.2271	1	2	-0.3672	-0.3093
2Y	-0.2956	0	-1	-0.3660	-0.2729
3Y	-0.3165	0	-4	-0.3455	-0.2369
4Y	-0.3135	0	-7	-0.3169	-0.1943
5Y	-0.2985	-1	-9	-0.2875	-0.1504
7Y	-0.2440	-2	-12	-0.2115	-0.0665
10Y	-0.1395	-2	-14	-0.0964	0.0344
15Y	0.0070	-4	-16	0.0319	0.1040
20Y	0.0488	-4	-16	0.0526	0.0792
30Y	-0.0400	-4	-18	-0.0529	-0.0578

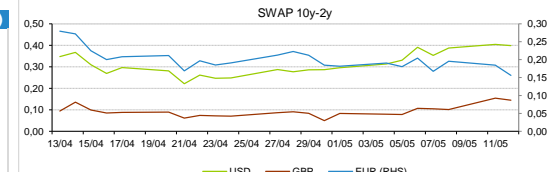
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,3272	1	-27	0,2052	0,4220	0,7620
2Y	0,2611	0	-19	0,2365	0,5060	0,8463
3Y	0,2635	0	-19	0,2952	0,5553	0,8880
4Y	0,3034	0	-19	0,3752	0,6808	0,9250
5Y	0,3636	0	-19	0,4538	0,7350	0,9670
7Y	0,4997	0	-17	0,5946	0,7895	1,0139
10Y	0,6600	-1	-14	0,7280	0,8750	1,0431
15Y	0,8060	-1	-11	0,8575	0,9670	1,0605
20Y	0,8746	-1	-10	0,9092	0,9820	1,0457
30Y	0,9021	-1	-10	0,9197	0,9712	1,0003

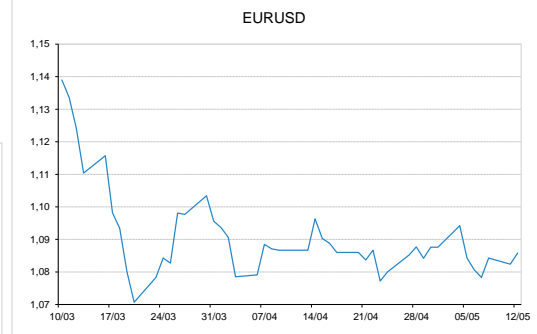
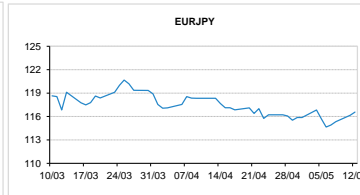
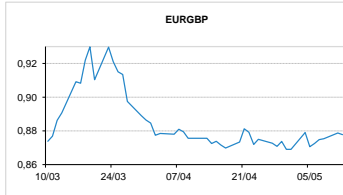


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	30,03	0,40	-4,15	OT 2Y	-0,210	-0,04	-24,20
JETFUEL	203,73	-4,34	-30,05	OT 5Y	0,323	-0,03	-15,50
DIESEL	246,75	-6,32	-45,00	OT 10Y	0,918	-0,02	1,30
COBRE	5.280,50	-17,00	237,50	BUND 10Y	-0,952	1,57	-16,50
ZINCO	2.027,25	26,25	133,00	SCHATZ 2Y	-0,096	2,74	-7,10
OURO	1.705,60	8,24	8,95	T-NOTE 10Y	1,760	-0,85	-4,30
TRIGO	511,75	-5,50	-45,75	T-NOTE 2Y	0,833	-0,37	-2,30
LICENÇA C02	18,56	-0,51	-2,52	GILT 10Y	0,205	-1,52	-7,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0858	0,31%	-0,08%	1,0879	1,0901	1,0950
EUR/GBP	0,87773	0,12%	-0,24%	0,8791	0,8806	0,8839
EUR/JPY	116,56	-0,34%	1,52%	116,56	116,56	116,56
EUR/CHF	1,0516	0,00%	0,35%	1,0508	1,0500	1,0481
EUR/BRL	6,2901	-0,04%	-9,86%	6,3230	6,3181	6,3320
EUR/PLN	4,5570	0,06%	0,11%	4,5668	4,5747	4,5921



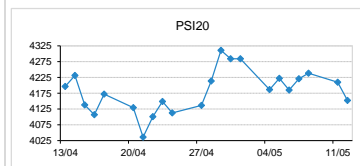
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0858	0,8777	116,56	1,0516	10,5685	7,4555	1,5224	1,66986	6,2901	10,9970
USD	0,9197	-	0,8111	107,235	0,9671	9,7184	6,8575	1,3996	1,5343	5,7748	10,1514

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4.580	-1,42	-19,37
BCP	0.093	-0,43	-54,39
CORT. AMORIM	8.950	-4,58	-20,80
CTT	2.000	-2,91	-37,30
EDP	3.895	-0,49	0,80
EDP R	11.440	1,24	8,95
GALP	10.010	-1,23	-32,82
IBERSOL	4.100	1,49	-48,75
J MARTINS	15.750	0,00	7,40
MOTA ENGIL	1.082	0,56	-42,14
NAVIGATOR	2.218	-1,25	-35,68
NOS	3.244	-1,10	-32,42
PHAROL	0.067	-1,32	-32,63
RAMADA	3.840	-4,24	-34,25
REN	2.445	0,82	-10,11
SEMAPA	8.450	-2,87	-38,41
SONAE CAP.	0.445	-1,55	-40,90
SONAE SGPS	0.668	-3,12	-26,59

MAIORES GANHOS/PERDAS	
Título	Variação %
IBERSOL	1,49
EDP R	1,24
REN	0,82
MOTA ENGIL	0,56
SEMAPA	-2,87
CTT	-2,91
SONAE SGPS	-3,12
RAMADA	-4,24
CORT. AMORIM	-4,58



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.152,15	-1,37%	-20,37%	5.454,21	3.500,02
CAC40	4.472,50	-0,39%	-25,18%	6.111,41	3.632,06
ESTX 50 PR	2.884,20	0,02%	-22,99%	3.867,28	2.302,84
XTRA DAX	10.819,50	-0,05%	-18,34%	13.795,24	8.255,65
S&P 500	2.926,53	-0,14%	-9,42%	3.393,52	2.191,86
IBEX 35	6.762,70	1,36%	-29,18%	10.100,20	5.814,50
NIKKEI 225	20.366,48	-0,12%	-13,91%	24.115,95	16.358,19

