

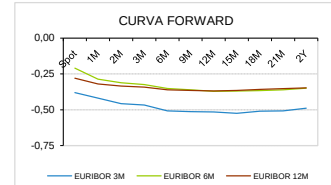
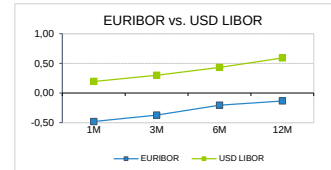
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

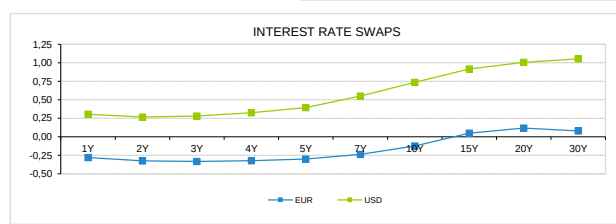
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4810	0	-1	1M	0,1939	0	2	0,0941	-0,7794
3M	-0,3720	-2	-11	3M	0,2990	-2	-8	0,1933	-0,6608
6M	-0,2060	0	-8	6M	0,4309	0	-23	0,3353	-0,5854
12M	-0,1350	0	-6	12M	0,5908	0	-16	0,5153	-0,4600

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2803	0	-6	-0,3721	-0,2930	-0,1329
2Y	-0,3250	0	-4	-0,3610	-0,2560	-0,0870
3Y	-0,3328	0	-4	-0,3378	-0,2235	-0,0430
4Y	-0,3224	0	-3	-0,3079	-0,1710	0,0037
5Y	-0,3000	0	-3	-0,2730	-0,1280	0,0495
7Y	-0,2377	1	-1	-0,1937	-0,0375	0,1310
10Y	-0,1238	1	0	-0,0677	0,0820	0,2191
15Y	0,0485	1	2	0,0888	0,1812	0,2548
20Y	0,1179	1	5	0,1356	0,1814	0,2125
30Y	0,0802	2	11	0,0814	0,0961	0,1027

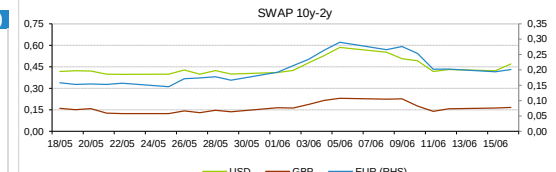
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,3042	1	-1	0,2329	0,4580	0,8505
2Y	0,2673	1	0	0,2666	0,5530	0,9513
3Y	0,2808	1	0	0,3310	0,6530	1,0000
4Y	0,3260	1	0	0,4139	0,7575	1,0525
5Y	0,3941	2	1	0,5033	0,8210	1,0949
7Y	0,5504	3	3	0,6610	0,9394	1,1528
10Y	0,7370	5	5	0,8220	1,0456	1,1969
15Y	0,9173	8	8	0,9833	1,1268	1,2304
20Y	1,0057	9	9	1,0511	1,1514	1,2201
30Y	1,0537	10	11	1,0756	1,1280	1,1653

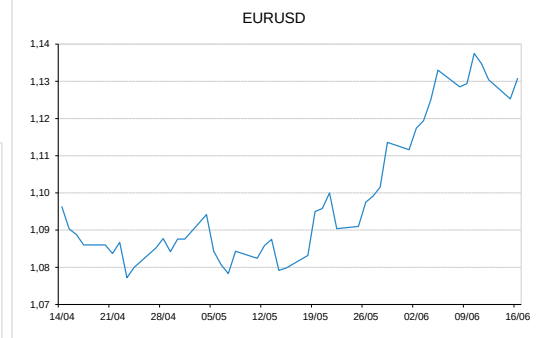
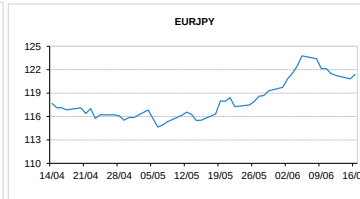
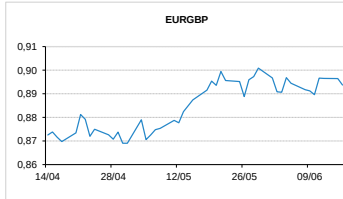


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	40,16	0,44	7,36	OT 2Y	-0,393	-0,01	-12,30
JETFUEL	330,20	6,45	88,71	OT 5Y	-0,001	-0,03	-29,10
DIESEL	346,70	7,95	75,70	OT 10Y	0,531	-0,01	-34,80
COBRE	5.739,00	-77,00	526,00	BUND 10Y	-1,086	1,54	11,50
ZINCO	1.975,75	7,00	15,75	SCHATZ 2Y	-0,028	0,46	9,60
OURO	1.725,21	3,83	-18,46	T-NOTE 10Y	1,784	2,54	5,70
TRIGO	502,25	-7,50	-0,75	T-NOTE 2Y	0,787	1,11	4,60
LICENÇA C02	22,85	0,69	3,68	GILT 10Y	0,237	-0,25	-2,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1308	0,49%	4,39%	1,1332	1,1356	1,1407
EUR/GBP	0,8937	0,31%	-0,24%	0,8951	0,8966	0,8998
EUR/JPY	121,39	-0,46%	-4,18%	121,39	121,39	121,39
EUR/CHF	1,0692	0,12%	-0,81%	1,0684	1,0677	1,0662
EUR/BRL	5,8139	0,41%	7,27%	5,8432	5,8679	5,9360
EUR/PLN	4,4443	-0,34%	2,71%	4,4529	4,4618	4,4793



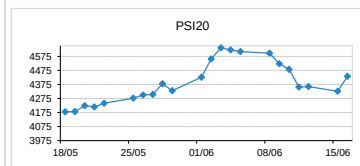
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1308	0,8937	121,39	1,0692	10,5606	7,4570	1,5273	1,6357	5,8139	10,7785
USD	0,8897	-	0,7956	107,37	0,9512	9,3953	6,6342	1,3606	1,4601	5,1863	9,5955

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,322	4,19	-23,91
BCP	0,116	3,93	-42,60
CORT. AMORIM	9,620	2,45	-14,87
CTT	2,240	3,94	-29,78
EDP	4,085	0,37	5,72
EDP R	11,640	1,39	10,86
GALP	10,940	2,72	-26,58
IBERSOL	5,840	3,18	-27,00
J MARTINS	15,400	2,43	5,01
MOTA ENGIL	1,236	2,66	-33,90
NAVIGATOR	2,194	2,62	-36,38
NOS	3,904	4,50	-18,67
PHAROL	0,104	-0,19	4,82
RAMADA	4,140	0,24	-29,11
REN	2,460	1,23	-9,56
SEMAPA	8,560	2,76	-37,61
SONAE CAP.	0,552	2,99	-26,69
SONAE SGPS	0,647	2,46	-28,96

MAIORES GANHOS/PERDAS	
Título	Variação %
NOS	4,50
ALTRI	4,19
CTT	3,94
BCP	3,93
IBERSOL	3,18
PHAROL	-0,19



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.432,27	2,44%	-15,00%	5.454,21	3.500,02
CAC40	4.952,46	2,84%	-17,16%	6.111,41	3.632,06
ESTX 50 PR	3.242,65	3,39%	-13,42%	3.867,28	2.302,84
XTRA DAX	12.315,66	3,39%	-7,04%	13.795,24	8.255,65
S&P 500	3.121,98	1,82%	-3,36%	3.393,52	2.191,86
IBEX 35	7.495,30	3,25%	-21,51%	10.100,20	5.814,50
NIKKEI 225	22.582,21	4,88%	-4,54%	24.115,95	16.358,19

