

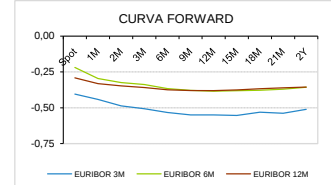
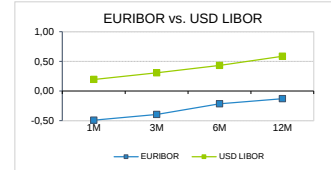
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

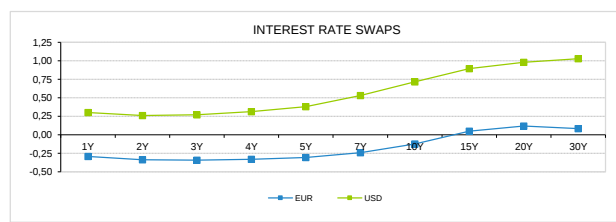
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4920	-1	-3	1M	0,1938	0	2	0,0871	-0,7764
3M	-0,3960	-2	-13	3M	0,3079	1	-7	0,1958	-0,6604
6M	-0,2150	-1	-8	6M	0,4298	0	-23	0,3139	-0,5864
12M	-0,1300	1	-5	12M	0,5855	-1	-17	0,5023	-0,4558

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2915	-1	-7	-0,3805	-0,2990	-0,1335
2Y	-0,3363	-1	-5	-0,3690	-0,2595	-0,0830
3Y	-0,3425	-1	-5	-0,3450	-0,2166	-0,0360
4Y	-0,3305	-1	-4	-0,3135	-0,1702	0,0130
5Y	-0,3070	-1	-3	-0,2766	-0,1241	0,0615
7Y	-0,2420	-1	-2	-0,1937	-0,0319	0,1382
10Y	-0,1233	0	0	-0,0644	0,0863	0,2336
15Y	0,0486	0	2	0,0903	0,1837	0,2580
20Y	0,1188	0	5	0,1373	0,1849	0,2185
30Y	0,0835	0	11	0,0854	0,1003	0,1072

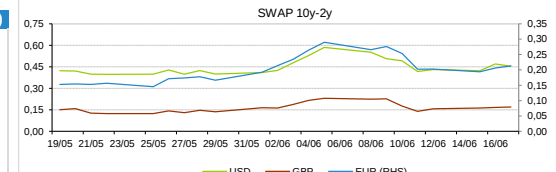
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,3010	-1	-1	0,2190	0,4460	0,8210
2Y	0,2608	-1	-1	0,2535	0,5370	0,9040
3Y	0,2708	-1	-1	0,3187	0,6310	0,9737
4Y	0,3141	-1	-1	0,4032	0,7298	1,0160
5Y	0,3798	-1	-1	0,4893	0,7940	1,0636
7Y	0,5309	-2	1	0,6420	0,9108	1,1209
10Y	0,7153	-2	3	0,8010	1,0162	1,1669
15Y	0,8936	-2	6	0,9579	1,0974	1,1995
20Y	0,9809	-2	7	1,0242	1,1221	1,1911
30Y	1,0282	-2	8	1,0496	1,1068	1,1391

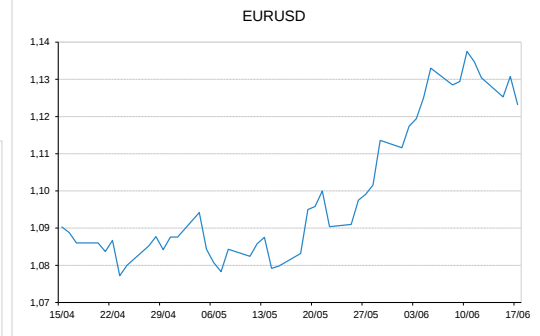
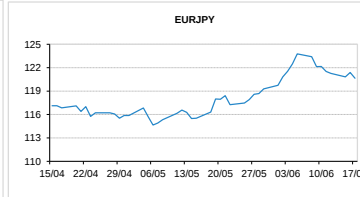
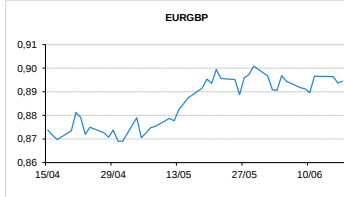


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	40,78	-0,18	7,98	OT 2Y	-0,382	0,01	-10,30
JETFUEL	333,25	9,50	91,76	OT 5Y	0,011	0,01	-26,00
DIESEL	350,25	11,50	79,25	OT 10Y	0,542	0,01	-31,00
COBRE	5,742,00	21,00	547,00	BUND 10Y	-1,085	0,87	7,20
ZINCO	1,987,75	12,00	27,75	SCHATZ 2Y	-0,025	0,46	7,30
OURO	1,724,49	-4,55	-19,18	T-NOTE 10Y	1,776	-0,99	-2,10
TRIGO	495,25	-6,00	-7,75	T-NOTE 2Y	0,785	-0,56	0,70
LICENÇA C02	22,66	-0,12	3,49	GILT 10Y	0,221	-0,51	-7,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1232	-0,67%	3,69%	1,1256	1,1280	1,1332
EUR/GBP	0,89448	-0,09%	-0,33%	0,8959	0,8974	0,9006
EUR/JPY	120,65	0,61%	-3,60%	120,65	120,65	120,65
EUR/CHF	1,0672	0,24%	-0,63%	1,0665	1,0658	1,0644
EUR/BRL	5,9052	-0,01%	5,62%	5,9331	5,9574	6,0280
EUR/PLN	4,4640	-0,39%	2,27%	4,4726	4,4813	4,4999



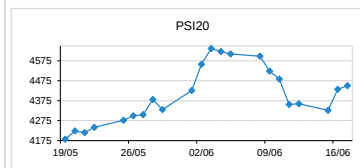
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1232	0,8945	120,65	1,0672	10,5016	7,4559	1,5223	1,62665	5,9052	10,7023
USD	0,8911	-	0,7971	107,235	0,9525	9,3484	6,6441	1,3552	1,4462	5,2429	9,5295

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,354	0,74	-23,35
BCP	0,117	0,52	-42,31
CORT. AMORIM	9,840	2,29	-12,92
CTT	2,220	-0,89	-30,41
EDP	4,188	2,52	8,39
EDP R	11,700	0,52	11,43
GALP	10,965	0,23	-26,41
IBERSOL	5,900	1,03	-26,25
J MARTINS	15,495	0,62	5,66
MOTA ENGIL	1,224	-0,97	-34,55
NAVIGATOR	2,220	1,19	-35,62
NOS	3,814	-2,31	-20,54
PHAROL	0,107	2,49	7,43
RAMADA	4,150	0,24	-28,94
REN	2,455	-0,20	-9,74
SEMAPA	8,640	0,93	-37,03
SONAE CAP.	0,560	1,45	-25,63
SONAE SGPS	0,643	-0,54	-29,34

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP	2,52
PHAROL	2,49
CORT. AMORIM	2,29
SONAE CAP.	1,45
NAVIGATOR	1,19
REN	-0,20
SONAE SGPS	-0,54
CTT	-0,89
MOTA ENGIL	-0,97
NOS	-2,31



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.450,47	0,41%	-14,65%	5.454,21	3.500,02
CAC40	4.995,97	0,88%	-16,43%	6.111,41	3.632,06
ESTX 50 PR	3.267,26	0,76%	-12,76%	3.867,28	2.302,84
XTRA DAX	12.382,14	0,54%	-6,54%	13.795,24	8.255,65
S&P 500	3.126,65	0,04%	-3,24%	3.393,52	2.191,86
IBEX 35	7.478,70	-0,22%	-21,68%	10.100,20	5.814,50
NIKKEI 225	22.455,76	-0,56%	-5,08%	24.115,95	16.358,19

