

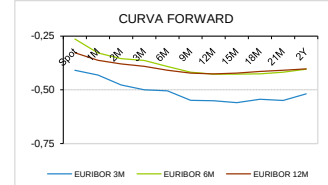
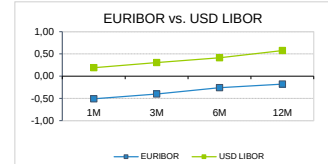
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

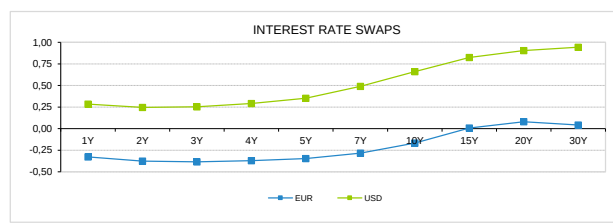
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0.5090	0	-4	1M	0.1901	0	2	0.1026	-0.7620
3M	-0.4000	1	-12	3M	0.3051	0	-7	0.1654	-0.6610
6M	-0.2590	-3	-11	6M	0.4145	-1	-18	0.3140	-0.5886
12M	-0.1790	-1	-9	12M	0.5758	0	-15	0.5003	-0.4564

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0.3275	-2	-10	-0.4247	-0.3324	-0.1723
2Y	-0.3760	-2	-8	-0.4140	-0.2918	-0.1260
3Y	-0.3845	-2	-8	-0.3871	-0.2520	-0.0805
4Y	-0.3715	-2	-7	-0.3532	-0.2081	-0.0350
5Y	-0.3464	-2	-6	-0.3168	-0.1646	0.0090
7Y	-0.2830	-2	-5	-0.2356	-0.0763	0.0921
10Y	-0.1673	-2	-3	-0.1091	0.0447	0.1814
15Y	0.0077	-2	0	0.0489	0.1438	0.2174
20Y	0.0796	-1	2	0.0971	0.1458	0.1770
30Y	0.0428	-1	6	0.0433	0.0571	0.0618

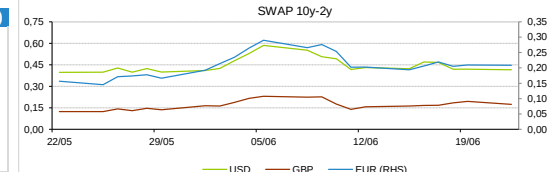
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,25
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2835	-1	-3	0,2048	0,4070	0,7520
2Y	0,2458	-1	-2	0,2360	0,5016	0,8399
3Y	0,2535	-1	-2	0,2955	0,5864	0,8890
4Y	0,2917	-1	-2	0,3698	0,6704	0,9320
5Y	0,3513	-1	-2	0,4500	0,7290	0,9801
7Y	0,4893	-1	-1	0,5870	0,8260	1,0160
10Y	0,6608	-1	0	0,7360	0,9220	1,0570
15Y	0,8244	-2	1	0,8630	0,9980	1,0850
20Y	0,9042	-2	1	0,9260	1,0180	1,0750
30Y	0,9434	-2	2	0,9480	1,0060	1,0350

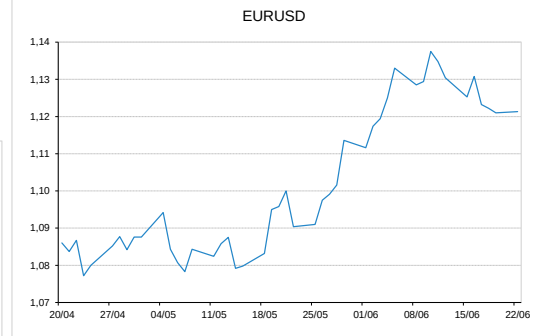
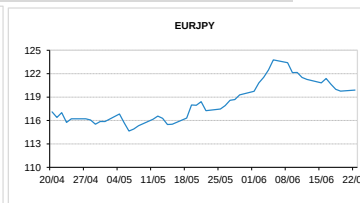
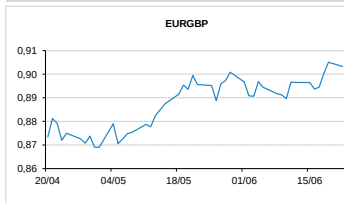


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	42,62	0,43	6,96	OT 2Y	-0,426	-0,01	-10,30
JETFUEL	349,50	3,00	68,46	OT 5Y	-0,057	-0,02	-24,80
DIESEL	365,00	4,50	74,25	OT 10Y	0,488	-0,02	-26,60
COBRE	5.810,00	44,50	494,50	BUND 10Y	-1,139	-2,61	2,00
ZINCO	2.078,40	31,65	45,40	SCHATZ 2Y	-0,062	-1,60	1,40
OURO	1.758,34	14,47	23,66	T-NOTE 10Y	1,745	-0,99	-1,00
TRIGO	486,50	1,25	-26,25	T-NOTE 2Y	0,772	-0,56	2,00
LICENÇA C02	24,57	0,41	3,17	GILT 10Y	0,226	-4,15	1,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1213	0,03%	2,83%	1,1237	1,1261	1,1314
EUR/GBP	0,90328	0,20%	-0,85%	0,9047	0,9063	0,9096
EUR/JPY	119,89	-0,10%	-2,19%	119,89	119,89	119,89
EUR/CHF	1,0669	-0,23%	-0,72%	1,0663	1,0656	1,0644
EUR/BRL	5,8816	0,98%	2,55%	5,9107	5,9346	6,0019
EUR/PLN	4,4427	0,57%	1,57%	4,4507	4,4591	4,4775



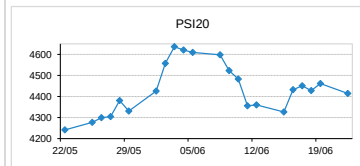
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1213	0,9033	119,89	1,0669	10,5502	7,4550	1,5252	1,63117	5,8816	10,8054
USD	0,8890	-	0,8038	106,89	0,9482	9,3889	6,6276	1,3553	1,4503	5,2285	9,6193

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,328	-1,32	-23,80
BCP	0,112	-2,27	-44,82
CORT. AMORIM	10,140	-0,20	-10,27
CTT	2,100	-3,89	-34,17
EDP	4,183	-1,46	8,26
EDP R	11,700	-0,34	11,43
GALP	10,735	-1,87	-27,95
IBERSOL	5,760	0,00	-28,00
J MARTINS	15,785	-0,19	7,64
MOTA ENGIL	1,160	-3,17	-37,97
NAVIGATOR	2,226	-1,07	-35,45
NOS	3,850	0,10	-19,79
PHAROL	0,109	-1,45	9,44
RAMADA	4,130	-2,13	-29,28
REN	2,440	-0,61	-10,29
SEMAPA	8,500	-1,73	-38,05
SONAE CAP.	0,540	0,00	-28,29
SONAE SGPS	0,623	-0,72	-31,59

MAIORES GANHOS/PERDAS	
Título	Varição %
NOS	0,10
GALP	-1,87
RAMADA	-2,13
BCP	-2,27
MOTA ENGIL	-3,17
CTT	-3,89



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.414,20	-1,06%	-15,34%	5.454,21	3.500,02
CAC40	4.948,70	-0,62%	-17,22%	6.111,41	3.632,06
ESTX 50 PR	3.241,69	-0,84%	-13,44%	3.867,28	2.302,84
XTRA DAX	12.262,97	-0,55%	-7,44%	13.795,24	8.255,65
S&P 500	3.102,62	0,16%	-3,96%	3.393,52	2.191,86
IBEX 35	7.345,70	-0,92%	-23,08%	10.100,20	5.814,50
NIKKEI 225	22.437,27	-0,18%	-5,15%	24.115,95	16.358,19

