

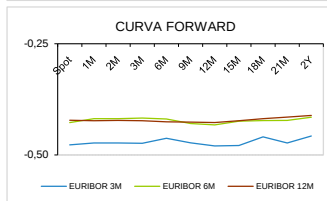
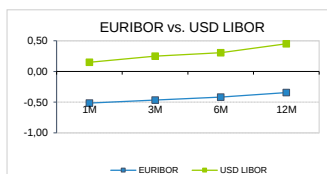
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

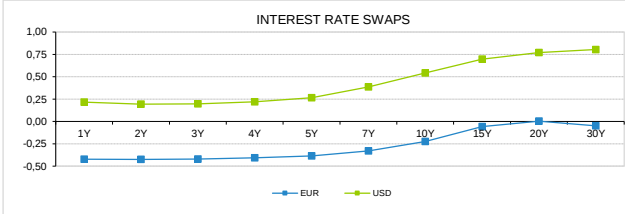
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5150	1	-1	1M	0,1493	-1	-1	0,0601	-0,7798
3M	-0,4670	1	-3	3M	0,2485	0	-3	0,0771	-0,7036
6M	-0,4180	0	-10	6M	0,3055	0	-6	0,1480	-0,6558
12M	-0,3440	-1	-11	12M	0,4509	0	-5	0,2959	-0,5264

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,4229	1	-7	-0,4278	-0,3659	-0,2381
2Y	-0,4250	1	-4	-0,4191	-0,3366	-0,1967
3Y	-0,4202	2	-3	-0,4013	-0,3037	-0,1556
4Y	-0,4063	2	-3	-0,3780	-0,2665	-0,1121
5Y	-0,3858	3	-4	-0,3498	-0,2277	-0,0650
7Y	-0,3304	3	-5	-0,2815	-0,1431	0,0144
10Y	-0,2235	4	-6	-0,1640	-0,0271	0,0998
15Y	-0,0585	4	-8	-0,0196	0,0605	0,1285
20Y	0,0030	4	-9	0,0188	0,0536	0,0775
30Y	-0,0495	5	-12	-0,0488	-0,0406	-0,0376

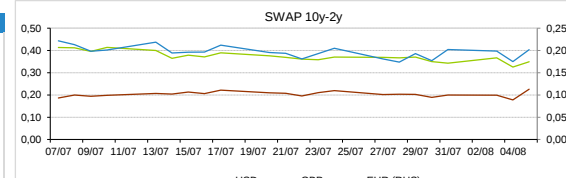
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,25
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2154	0	-4	0,1712	0,2919	0,6025
2Y	0,1933	1	-3	0,1859	0,3696	0,6750
3Y	0,1958	1	-4	0,2200	0,4559	0,7310
4Y	0,2198	2	-6	0,2730	0,5190	0,7760
5Y	0,2646	2	-8	0,3445	0,5850	0,8283
7Y	0,3859	3	-10	0,4690	0,6800	0,8640
10Y	0,5422	3	-13	0,6115	0,7770	0,9060
15Y	0,6964	4	-14	0,7390	0,8510	0,9360
20Y	0,7706	4	-15	0,8053	0,8700	0,9250
30Y	0,8044	4	-16	0,8209	0,8539	0,8746

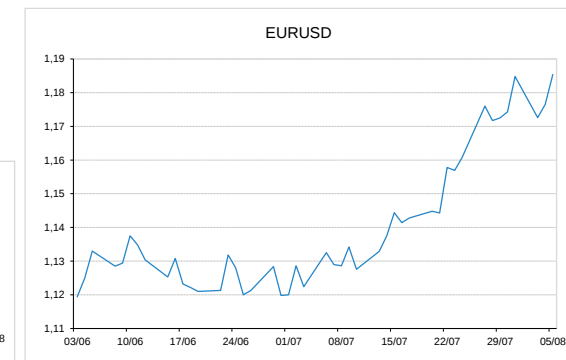
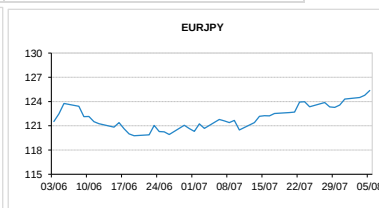
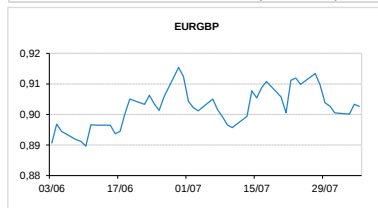


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	45,91	1,48	3,00	OT 2Y	-0,455	0,01	3,00
JETFUEL	355,08	6,66	10,54	OT 5Y	-0,185	0,03	-7,10
DIESEL	378,08	6,16	8,09	OT 10Y	0,327	0,03	-8,90
COBRE	6.450,00	-37,00	436,00	BUND 10Y	-1,206	4,83	-7,50
ZINCO	2.332,00	16,00	311,50	SCHATZ 2Y	-0,053	1,60	-0,90
OURO	2.044,41	44,73	269,43	T-NOTE 10Y	1,643	2,64	-9,30
TRIGO	509,50	1,25	17,50	T-NOTE 2Y	0,720	0,74	-3,70
LICENÇA C02	26,76	-0,07	-1,15	GILT 10Y	0,157	5,11	-7,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1854	0,76%	4,67%	1,1876	1,1901	1,1944
EUR/GBP	0,90265	0,08%	0,27%	0,9040	0,9054	0,9082
EUR/JPY	125,37	-0,47%	-2,86%	125,37	125,37	125,37
EUR/CHF	1,0774	0,03%	-1,21%	1,0766	1,0758	1,0745
EUR/BRL	6,2847	-0,62%	-3,62%	6,3127	6,3400	6,4092
EUR/PLN	4,4032	-0,16%	1,37%	4,4087	4,4153	4,4311



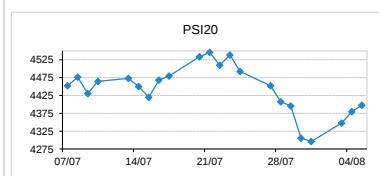
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1854	0,9027	125,37	1,0774	10,2947	7,4504	1,5753	1,64756	6,2847	10,6353
USD	0,8418	-	0,7609	105,575	0,9068	8,6658	6,2719	1,3249	1,3853	5,2773	8,9636

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,402	2,18	-22,50
BCP	0,103	1,18	-49,31
CORT. AMORIM	10,040	-0,20	-11,15
CTT	2,560	2,81	-19,75
EDP	4,409	0,89	16,75
EDP R	13,880	0,29	32,19
GALP	9,326	0,56	-37,41
IBERSOL	5,240	-2,24	-34,50
J MARTINS	14,260	-0,49	-2,76
MOTA ENGIL	1,264	3,10	-32,41
NAVIGATOR	2,202	1,01	-36,15
NOS	3,740	-0,95	-22,08
PHAROL	0,116	0,52	16,27
RAMADA	3,210	0,31	-45,03
REN	2,445	0,00	-10,11
SEMAPA	8,020	1,65	-41,55
SONAE CAP.	0,662	0,61	-12,09
SONAE SGPS	0,604	-0,25	-33,68

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	3,10
CTT	2,81
ALTRI	2,18
SEMAPA	1,65
BCP	1,18
CORT. AMORIM	-0,20
SONAE SGPS	-0,25
J MARTINS	-0,49
NOS	-0,95
IBERSOL	-2,24



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.397,93	0,41%	-15,65%	5.454,21	3.500,02
CAC40	4.926,12	0,75%	-17,60%	6.111,41	3.632,06
ESTX 50 PR	3.266,63	0,38%	-12,78%	3.867,28	2.302,84
XTRA DAX	12.654,49	0,43%	-4,49%	13.795,24	8.255,65
S&P 500	3.327,15	0,63%	2,98%	3.393,52	2.191,86
IBEX 35	7.040,90	0,27%	-26,27%	10.100,20	5.814,50
NIKKEI 225	22.514,85	-0,26%	-4,83%	24.115,95	16.358,19

