

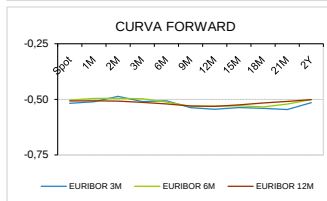
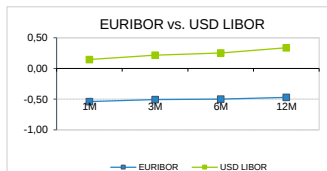
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

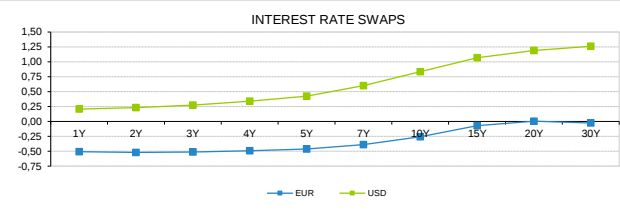
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5390	0	-1	1M	0,1458	0	-1	0,0460	-0,7966
3M	-0,5070	0	0	3M	0,2158	1	-1	0,0483	-0,7712
6M	-0,4980	0	-3	6M	0,2519	0	-2	0,0705	-0,7298
12M	-0,4710	0	-4	12M	0,3371	0	-4	0,1199	-0,6116

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5074	0	-2	-0,5350	-0,4289	-0,2578
2Y	-0,5197	0	-2	-0,5169	-0,3897	-0,2093
3Y	-0,5138	0	-2	-0,4869	-0,3457	-0,1569
4Y	-0,4927	0	-2	-0,4530	-0,2989	-0,1065
5Y	-0,4638	0	-2	-0,4140	-0,2493	-0,0530
7Y	-0,3899	0	-2	-0,3252	-0,1499	0,0314
10Y	-0,2571	1	-2	-0,1847	-0,0208	0,1211
15Y	-0,0710	1	-1	-0,0222	0,0766	0,1563
20Y	0,0040	1	-1	0,0287	0,0793	0,1144
30Y	-0,0272	1	-1	-0,0211	-0,0033	0,0039

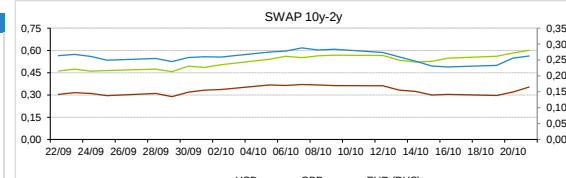
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2077	0	-2	0,2537	0,5324	0,9480
2Y	0,2331	0	2	0,3061	0,6390	1,0275
3Y	0,2742	0	5	0,3800	0,7380	1,1120
4Y	0,3390	0	7	0,4690	0,8370	1,2022
5Y	0,4231	0	10	0,5708	0,9270	1,2631
7Y	0,6007	1	13	0,7480	1,0585	1,3481
10Y	0,8335	2	16	0,9530	1,1955	1,3980
15Y	1,0694	2	18	1,1380	1,3135	1,4405
20Y	1,1885	2	19	1,2415	1,3650	1,4375
30Y	1,2615	3	20	1,2720	1,3450	1,3990

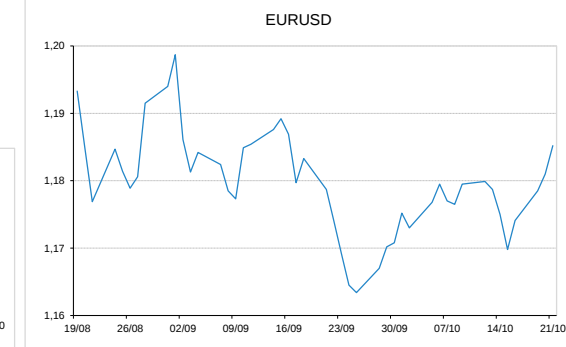
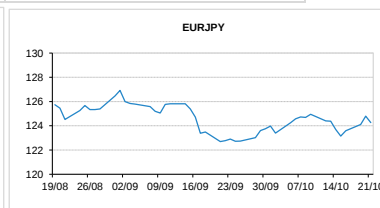
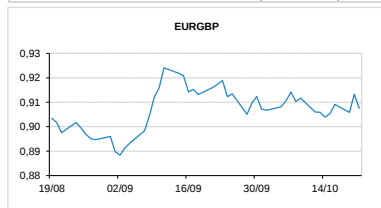


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	41,95	-1,21	-0,01	OT 2Y	-0,567	0,01	3,40
JETFUEL	338,58	2,57	11,59	OT 5Y	-0,307	0,02	-4,80
DIESEL	341,25	2,00	2,75	OT 10Y	0,184	0,02	-8,60
COBRE	6.905,50	119,50	86,50	BUND 10Y	-1,106	1,54	-6,30
ZINCO	2.519,00	38,75	-13,25	SCHATZ 2Y	-0,197	0,68	-3,70
OURO	1.927,36	18,50	24,44	T-NOTE 10Y	1,773	1,13	8,80
TRIGO	635,25	3,25	80,50	T-NOTE 2Y	0,744	0,56	2,00
LICENÇA C02	23,37	-1,04	-3,03	GILT 10Y	0,351	5,38	8,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1852	0,36%	0,55%	1,1878	1,1901	1,1951
EUR/GBP	0,90754	0,63%	0,94%	0,9090	0,9103	0,9132
EUR/JPY	124,27	0,42%	-1,26%	124,27	124,27	124,27
EUR/CHF	1,0734	-0,06%	0,21%	1,0726	1,0719	1,0705
EUR/BRL	6,6619	-0,53%	-4,33%	6,6931	6,7281	6,8431
EUR/PLN	4,5701	-0,08%	-1,53%	4,5796	4,5877	4,6047



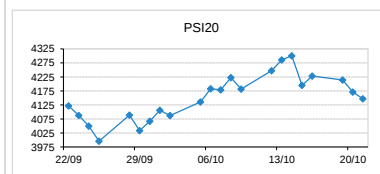
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1852	0,9075	124,27	1,0734	10,3492	7,4419	1,5588	1,66737	6,6619	10,9189
USD	0,8421	-	0,7597	104,405	0,9036	8,7259	6,2667	1,3112	1,4036	5,5967	9,1959

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	3,608	-0,55	-36,48
BCP	0,077	0,65	-61,79
CORT. AMORIM	10,220	-0,58	-9,56
CTT	2,300	-4,17	-27,90
EDP	4,427	-0,70	17,23
EDP R	16,700	0,00	59,05
GALP	7,858	-2,89	-47,26
IBERSOL	3,900	-1,27	-51,25
J MARTINS	14,620	-0,27	-0,31
MOTA ENGIL	1,134	0,18	-39,36
NAVIGATOR	1,986	-1,10	-42,41
NOS	3,042	0,33	-36,63
PHAROL	0,094	-1,57	-5,62
RAMADA	2,980	-0,67	-48,97
REN	2,380	-0,42	-12,50
SEMAPA	6,960	-0,86	-49,34
SONAE CAP.	0,700	0,00	-7,04
SONAE SGPS	0,518	0,78	-42,97

MAIORES GANHOS/PERDAS	
Título	Varição %
SONAE SGPS	0,78
BCP	0,65
NOS	0,33
MOTA ENGIL	0,18
NAVIGATOR	-1,10
IBERSOL	-1,27
PHAROL	-1,57
GALP	-2,89
CTT	-4,17



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.146,90	-0,58%	-20,47%	5.454,21	3.500,02
CAC40	4.852,16	-1,56%	-18,83%	6.111,41	3.632,06
ESTX 50 PR	3.179,31	-1,50%	-15,11%	3.867,28	2.302,84
XTRA DAX	12.556,44	-1,41%	-5,22%	13.795,24	8.255,65
S&P 500	3.443,47	0,02%	6,59%	3.588,11	2.191,86
IBEX 35	6.811,00	-1,68%	-28,67%	10.100,20	5.814,50
NIKKEI 225	23.639,46	0,31%	-0,07%	24.115,95	16.358,19

