

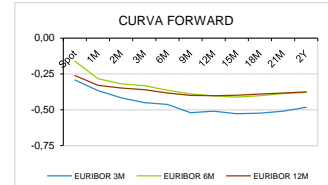
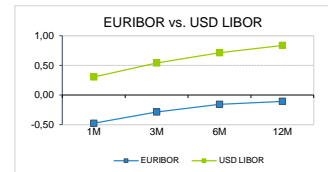
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

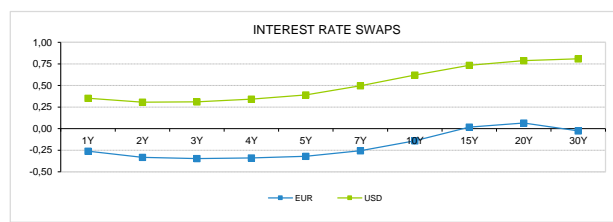
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4760	-2	-4	1M	0,3034	-3	-71	0,1778	-0,7196
3M	-0,2860	-1	6	3M	0,5409	-2	-90	0,5525	-0,5948
6M	-0,1570	1	12	6M	0,7130	-5	-48	0,6470	-0,5516
12M	-0,1080	1	4	12M	0,8355	-3	-17	0,7974	-0,4558

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2615	1	1	-0,4064	-0,3170	-0,1475
2Y	-0,3320	1	-4	-0,3917	-0,2810	-0,0999
3Y	-0,3470	1	-6	-0,3674	-0,2364	-0,0545
4Y	-0,3392	1	-8	-0,3367	-0,1900	-0,0107
5Y	-0,3210	2	-9	-0,2985	-0,1440	0,0397
7Y	-0,2560	1	-11	-0,2145	-0,0565	0,1085
10Y	-0,1410	2	-12	-0,0894	0,0550	0,1819
15Y	0,0182	3	-13	0,0498	0,1301	0,1901
20Y	0,0652	3	-13	0,0730	0,1031	0,1165
30Y	-0,0267	3	-15	-0,0363	-0,0389	-0,0500

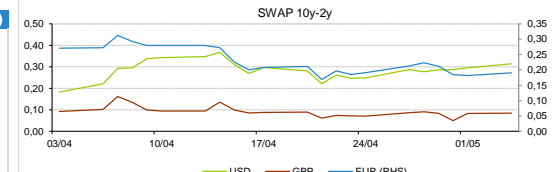
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,75
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,3524	-2	-31	0,2780	0,4370	0,7080
2Y	0,3065	-2	-18	0,2912	0,5060	0,7666
3Y	0,3095	-2	-17	0,3396	0,5809	0,8029
4Y	0,3415	-1	-17	0,3870	0,6399	0,8270
5Y	0,3901	-1	-16	0,4570	0,6862	0,8598
7Y	0,4970	0	-13	0,5540	0,7572	0,8810
10Y	0,6208	0	-9	0,6750	0,8120	0,9020
15Y	0,7343	1	-5	0,7645	0,8540	0,9120
20Y	0,7870	1	-4	0,7865	0,8630	0,8980
30Y	0,8090	1	-3	0,8176	0,8488	0,8634

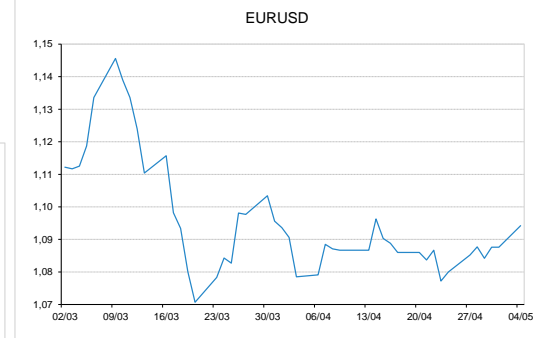
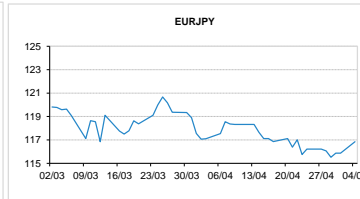
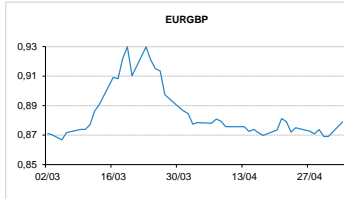


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	26,56	0,12	-8,92	OT 2Y	-0,154	0,03	-11,90
JETFUEL	160,48	-6,44	-91,35	OT 5Y	0,346	0,04	-6,90
DIESEL	224,46	-2,96	-79,97	OT 10Y	0,861	0,04	-0,70
COBRE	5,106,00	-78,50	310,00	BUND 10Y	-1,002	2,64	-14,60
ZINCO	1,906,49	-28,50	40,24	SCHATZ 2Y	-0,126	0,91	-8,50
OURO	1,707,80	7,38	86,99	T-NOTE 10Y	1,738	-0,84	-0,70
TRIGO	514,00	-2,50	-31,00	T-NOTE 2Y	0,839	-1,86	-0,70
LICENÇA C02	19,37	0,40	1,41	GILT 10Y	0,189	-3,29	-9,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0942	0,61%	1,40%	1,0963	1,0985	1,1036
EUR/GBP	0,87898	-1,13%	-0,11%	0,8803	0,8819	0,8854
EUR/JPY	116,84	-0,83%	0,60%	116,84	116,84	116,84
EUR/CHF	1,0526	0,28%	0,30%	1,0519	1,0511	1,0493
EUR/BRL	6,0792	-1,18%	-6,21%	6,1172	6,0996	6,1509
EUR/PLN	4,5612	0,07%	-0,03%	4,5713	4,5779	4,5945



FIXINGS CONTRA USD e EUR

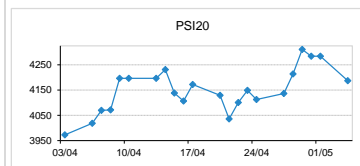
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0942	0,8790	116,84	1,0526	10,7876	7,4629	1,5366	1,70155	6,0792	11,2846
USD	0,9162	-	0,8051	106,935	0,9647	9,8815	6,8376	1,4082	1,5593	5,5878	10,3693

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,784	-0,75	-15,77
BCP	0,098	-4,41	-51,92
CORT. AMORIM	9,430	-1,98	-16,55
CTT	2,085	-3,02	-34,64
EDP	3,790	-1,56	-1,92
EDP R	11,080	-1,07	5,52
GALP	10,030	-4,61	-32,68
IBERSOL	3,950	-1,50	-50,63
J MARTINS	15,295	-0,78	4,30
MOTA ENGIL	1,092	-5,04	-41,60
NAVIGATOR	2,324	-2,11	-32,61
NOS	3,366	-1,12	-29,88
PHAROL	0,068	-2,43	-31,43
RAMADA	3,050	-1,61	-47,77
REN	2,420	-2,22	-11,03
SEMAPA	8,770	-2,56	-36,08
SONAE CAP.	0,480	-2,24	-36,25
SONAE SGPS	0,698	-2,51	-23,30

MAIORES GANHOS/PERDAS

Título	Variação %
SEMAPA	-2,56
CTT	-3,02
BCP	-4,41
GALP	-4,61
MOTA ENGIL	-5,04



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4,186,69	-2,28%	-19,71%	5,454,21	3,500,02
CAC40	4,378,23	-4,24%	-26,76%	6,111,41	3,632,06
ESTX 50 PR	2,816,48	-3,81%	-24,80%	3,867,28	2,302,84
XTRA DAX	10,466,80	-3,64%	-21,00%	13,795,24	8,255,65
S&P 500	2,822,72	-0,29%	-12,64%	3,393,52	2,191,86
IBEX 35	6,673,30	-3,60%	-30,12%	10,100,20	5,814,50
NIKKEI 225	19,619,35	-2,84%	-17,07%	24,115,95	16,358,19

