

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

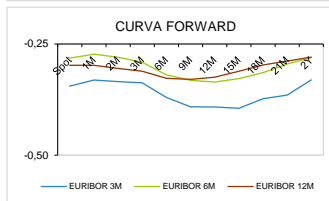
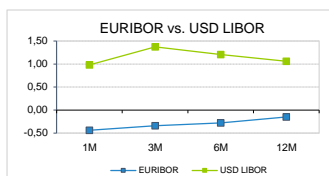
derivados.caixabi@caixabi.pt - 21 313 73 26

### RENTA FIXA

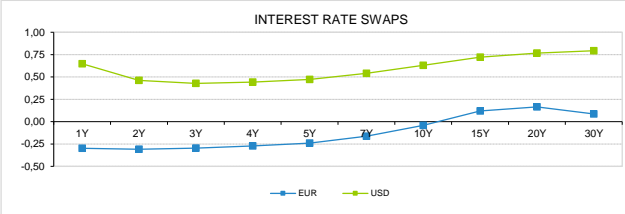
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4380	2	7	1M	0,9816	-3	-37	0,2300	-0,7486
3M	-0,3410	-1	12	3M	1,3730	-6	12	0,6381	-0,6102
6M	-0,2770	-1	15	6M	1,2049	1	1	0,6943	-0,5470
12M	-0,1490	0	21	12M	1,0601	6	-9	0,8210	-0,4208

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2980	0	17	-0,3245	-0,2006	-0,0234
2Y	-0,3088	-1	17	-0,3049	-0,1553	0,0188
3Y	-0,2967	0	17	-0,2717	-0,1107	0,0635
4Y	-0,2710	0	17	-0,2304	-0,0672	0,1076
5Y	-0,2393	-1	17	-0,1880	-0,0230	0,1560
7Y	-0,1632	0	17	-0,1040	0,0647	0,2211
10Y	-0,0417	0	17	0,0207	0,1692	0,2917
15Y	0,1195	0	13	0,1558	0,2382	0,2933
20Y	0,1650	-1	6	0,1769	0,2112	0,2253
30Y	0,0860	-3	-3	0,0812	0,0875	0,0840

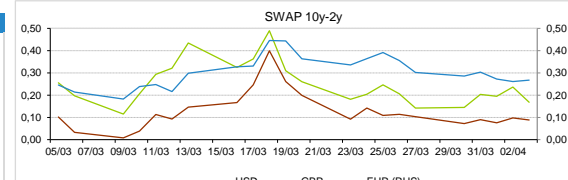
TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,75
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,6470	1	-29	0,3219	0,4781	0,6801
2Y	0,4613	0	-37	0,3349	0,5427	0,7197
3Y	0,4276	-1	-39	0,3817	0,5839	0,7416
4Y	0,4415	-2	-39	0,4240	0,6245	0,7600
5Y	0,4728	-4	-38	0,4785	0,6573	0,7903
7Y	0,5405	-5	-38	0,5606	0,7126	0,8119
10Y	0,6293	-7	-39	0,6480	0,7621	0,8361
15Y	0,7203	-7	-43	0,7277	0,8082	0,8597
20Y	0,7670	-7	-45	0,7696	0,8236	0,8537
30Y	0,7930	-8	-46	0,7902	0,8332	0,8523

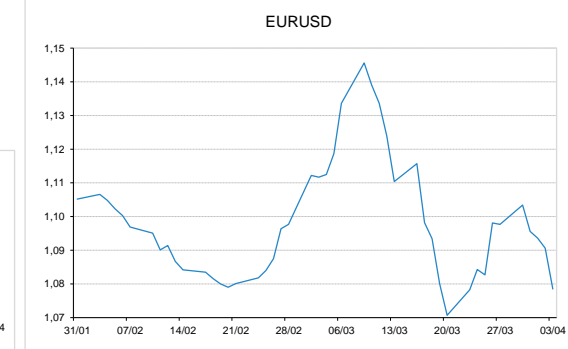
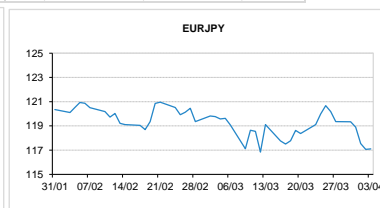
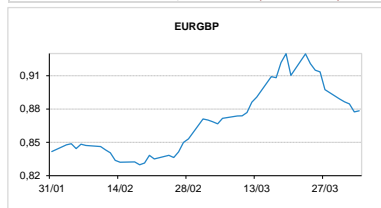


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	32,72	2,78	-19,05	OT 2Y	-0,025	0,01	41,70
JETFUEL	251,83	2,09	-226,59	OT 5Y	0,429	0,01	56,00
DIESEL	304,43	5,78	-159,61	OT 10Y	0,892	0,02	64,80
COBRE	4.881,50	97,00	-803,00	BUND 10Y	-0,873	-1,58	19,90
ZINCO	1.880,25	19,25	-137,50	SCHATZ 2Y	-0,057	-1,60	15,60
OURO	1.617,45	3,76	-27,92	T-NOTE 10Y	1,711	-3,37	-29,70
TRIGO	548,00	6,25	20,75	T-NOTE 2Y	0,843	-0,37	-32,00
LICENÇA C02	17,94	-0,12	-5,42	GILT 10Y	0,267	-2,12	-5,60



### CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0785	-1,11%	-2,99%	1,0814	1,0840	1,0895
EUR/GBP	0,8785	-0,13%	-0,96%	0,8801	0,8819	0,8858
EUR/JPY	117,1	-0,03%	2,28%	117,10	117,10	117,10
EUR/CHF	1,0551	0,06%	1,31%	1,0544	1,0536	1,0521
EUR/BRL	5,7323	-0,50%	-12,13%	5,7749	5,8123	5,8772
EUR/PLN	4,5772	-0,29%	-6,10%	4,5934	4,6037	4,6212



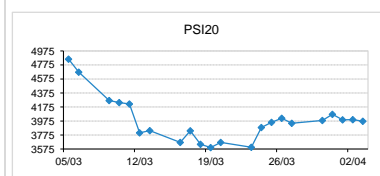
### FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0785	0,8785	117,10	1,0551	10,9968	7,4681	1,5244	1,79842	5,7323	11,4168
USD	0,9261	-	0,8159	108,515	0,9776	10,1788	6,9162	1,4105	1,6636	5,2967	10,5413

### ACCIONISTA

TITULO	COTACÃO	1D %	YTD %
ALTRI	3,646	-0,98	-35,81
BCP	0,089	-5,21	-56,07
CORT. AMORIM	8,080	-4,38	-28,50
CTT	2,210	-3,49	-30,72
EDP	3,556	-0,11	-7,97
EDP R	10,420	0,97	-0,76
GALP	10,360	-1,19	-30,47
IBERSOL	4,600	0,00	-42,50
J MARTINS	16,100	1,61	9,79
MOTA ENGIL	1,082	0,74	-42,14
NAVIGATOR	2,124	-2,12	-38,41
NOS	3,068	2,20	-36,08
PHAROL	0,063	-1,86	-36,35
RAMADA	2,750	-1,08	-52,91
REN	2,345	0,00	-13,79
SEMAPA	7,950	-2,93	-42,06
SONAE CAP.	0,425	2,41	-43,56
SONAE SGPS	0,602	1,86	-33,85

MAIORES GANHOS/PERDAS	
Título	Variação %
SONAE CAP.	2,41
NOS	2,20
SONAE SGPS	1,86
J MARTINS	1,61
EDP R	0,97
NAVIGATOR	-2,12
SEMAPA	-2,93
CTT	-3,49
CORT. AMORIM	-4,38
BCP	-5,21



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	3.972,71	-0,52%	-23,81%	5.454,21	3.500,02
CAC40	4.154,58	-1,57%	-30,50%	6.111,41	3.632,06
ESTX 50 PR	2.662,99	-0,95%	-28,89%	3.867,28	2.302,84
XTRA DAX	9.525,77	-0,47%	-28,10%	13.795,24	8.255,65
S&P 500	2.483,77	-1,74%	-23,14%	3.393,52	2.191,86
IBEX 35	6.581,60	0,11%	-31,08%	10.100,20	5.814,50
NIKKEI 225	17.820,19	0,01%	-24,67%	24.115,95	16.358,19

