

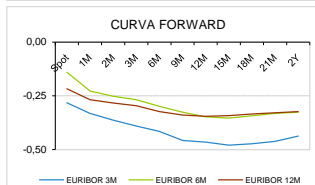
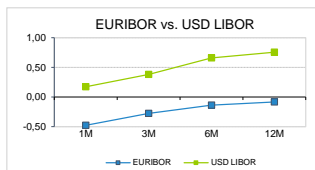
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

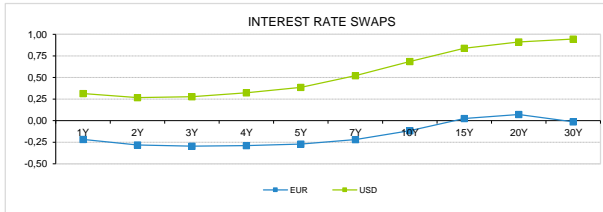
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4780	-1	-4	1M	0,1724	-1	-58	0,1401	-0,7370
3M	-0,2760	-1	-3	3M	0,3805	-1	-75	0,2923	-0,6268
6M	-0,1370	-1	6	6M	0,6590	-1	-49	0,5155	-0,5754
12M	-0,0840	-1	2	12M	0,7554	-1	-26	0,6820	-0,4514

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,2170	0	0	-0,3477	-0,2732
2Y	-0,2820	1	-2	-0,3366	-0,2423
3Y	-0,2955	1	-3	-0,3146	-0,2080
4Y	-0,2890	2	-4	-0,2888	-0,1691
5Y	-0,2720	2	-5	-0,2593	-0,1279
7Y	-0,2198	3	-6	-0,1870	-0,0485
10Y	-0,1168	4	-7	-0,0764	0,0502
15Y	0,0245	4	-9	0,0497	0,1217
20Y	0,0710	4	-9	0,0733	0,1003
30Y	-0,0138	5	-9	-0,0266	-0,0327

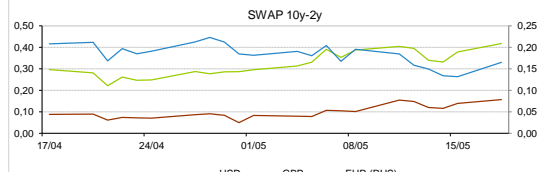
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,3134	1	-25	0,2280	0,4580	0,7875
2Y	0,2670	2	-16	0,2579	0,5410	0,8650
3Y	0,2777	2	-13	0,3230	0,6250	0,8457
4Y	0,3218	3	-12	0,4021	0,7065	0,9576
5Y	0,3849	4	-10	0,4812	0,7671	0,9952
7Y	0,5210	5	-7	0,6192	0,8520	1,0280
10Y	0,6846	6	-2	0,7585	0,9420	1,0600
15Y	0,8380	7	3	0,8930	0,9300	1,0860
20Y	0,9115	8	6	0,9473	0,9375	0,9925
30Y	0,9451	9	7	0,8800	1,0055	1,0272

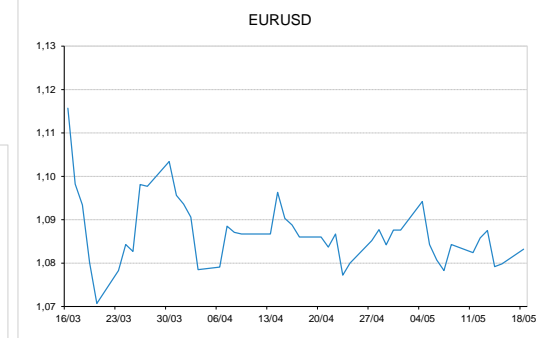
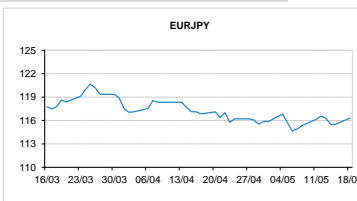
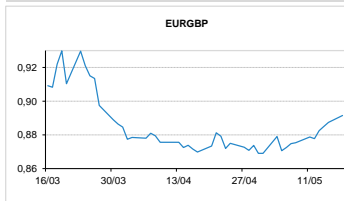


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	35,27	2,77	3,69	OT 2Y	-0,282	-0,01	-42,80
JETFUEL	277,15	35,66	60,74	OT 5Y	0,273	-0,02	-26,40
DIESEL	298,25	27,25	27,60	OT 10Y	0,854	-0,03	-11,00
COBRE	5,185,50	-20,50	70,00	BUND 10Y	-0,907	7,43	0,20
ZINCO	1,965,50	7,75	39,50	SCHATZ 2Y	-0,057	4,80	1,60
OURO	1,734,03	-9,64	51,21	T-NOTE 10Y	1,748	4,21	3,40
TRIGO	497,00	-3,25	-36,75	T-NOTE 2Y	0,833	2,60	0,20
LICENÇA C02	20,33	1,16	-1,37	GILT 10Y	0,215	3,29	-4,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0832	0,31%	-0,26%	1,0853	1,0875	1,0925
EUR/GBP	0,89153	-0,47%	-2,03%	0,8929	0,8944	0,8977
EUR/JPY	116,31	-0,67%	0,69%	116,31	116,31	116,31
EUR/CHF	1,0574	-0,54%	-0,56%	1,0565	1,0556	1,0537
EUR/BRL	6,2261	1,77%	-7,26%	6,2536	6,2503	6,2873
EUR/PLN	4,5625	0,14%	-0,95%	4,5730	4,5813	4,6002



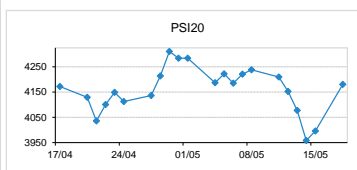
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0832	0,8915	116,31	1,0574	10,6000	7,4556	1,5232	1,67478	6,2261	10,9414
USD	0,9210	-	0,8202	107,415	0,9696	9,7712	6,8660	1,3994	1,5391	5,7385	10,0927

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,402	7,37	-22,50
BCP	0,093	7,23	-53,94
CORT. AMORIM	9,060	1,23	-19,82
CTT	2,025	5,91	-36,52
EDP	4,052	4,06	4,87
EDP R	11,400	1,60	8,57
GALP	10,670	7,39	-28,39
IBERSOL	4,040	3,32	-49,50
J MARTINS	14,105	2,88	-3,82
MOTA ENGIL	1,160	12,62	-37,97
NAVIGATOR	2,236	9,07	-35,16
NOS	3,272	3,22	-31,83
PHAROL	0,068	3,69	-32,23
RAMADA	3,670	2,80	-37,16
REN	2,570	2,39	-5,51
SEMAPA	8,440	9,18	-38,48
SONAE CAP.	0,447	4,44	-40,64
SONAE SGPS	0,648	4,94	-28,85

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	12,62
SEMAPA	9,18
NAVIGATOR	9,07
GALP	7,39
ALTRI	7,37



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.180,22	4,62%	-19,83%	5.454,21	3.500,02
CAC40	4.498,34	5,16%	-24,75%	6.111,41	3.632,06
ESTX 50 PR	2.911,88	5,10%	-22,25%	3.867,28	2.302,84
XTRA DAX	11.058,87	5,67%	-16,53%	13.795,24	8.255,65
S&P 500	2.954,73	3,15%	-8,57%	3.393,52	2.191,86
IBEX 35	6.779,30	4,70%	-29,01%	10.100,20	5.814,50
NIKKEI 225	20.133,73	0,48%	-14,89%	24.115,95	16.358,19

