

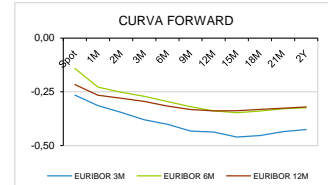
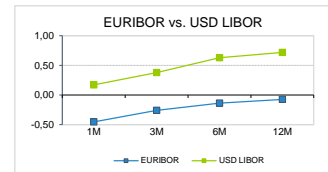
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

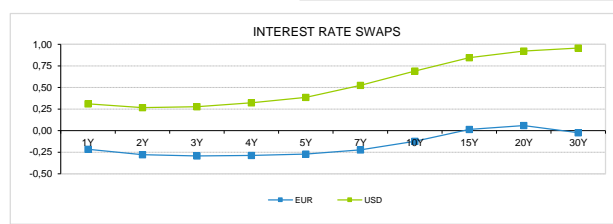
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4540	2	-2	1M	0,1708	0	-50	0,1426	-0,7452
3M	-0,2590	2	-2	3M	0,3766	0	-73	0,2770	-0,6366
6M	-0,1380	0	6	6M	0,6281	-3	-47	0,4976	-0,5990
12M	-0,0750	1	3	12M	0,7183	-4	-26	0,6553	-0,4706

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,2151	0	1	-0,3419	-0,2735
2Y	-0,2781	0	-2	-0,3331	-0,2430
3Y	-0,2930	0	-3	-0,3106	-0,2094
4Y	-0,2875	0	-4	-0,2871	-0,1730
5Y	-0,2719	0	-5	-0,2590	-0,1330
7Y	-0,2223	0	-7	-0,1893	-0,0545
10Y	-0,1238	0	-8	-0,0819	0,0431
15Y	0,0148	-1	-10	0,0421	0,1122
20Y	0,0587	-1	-10	0,0640	0,0899
30Y	-0,0250	0	-10	-0,0359	-0,0413

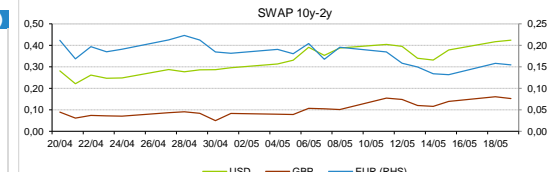
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,3100	0	-25	0,2339	0,4540	0,7930
2Y	0,2665	0	-16	0,2676	0,5380	0,8660
3Y	0,2780	0	-13	0,3298	0,6294	0,9280
4Y	0,3220	0	-12	0,3970	0,7010	0,9708
5Y	0,3849	0	-10	0,4815	0,7741	1,0075
7Y	0,5240	0	-6	0,6259	0,8580	1,0576
10Y	0,6904	1	-2	0,7650	0,9616	1,0900
15Y	0,8460	1	4	0,9030	1,0279	1,1178
20Y	0,9212	1	7	0,9616	1,0449	1,1018
30Y	0,9565	1	8	0,9700	1,0185	1,0408

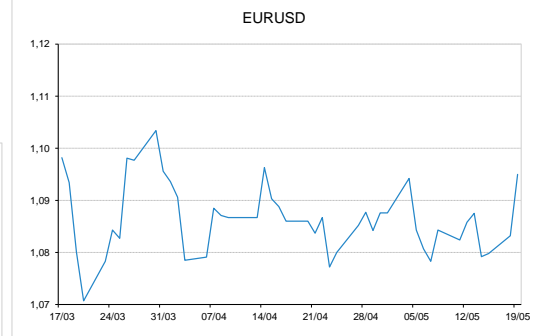
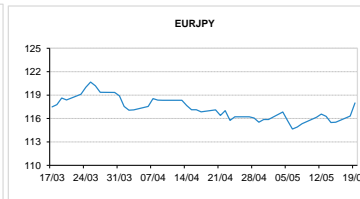
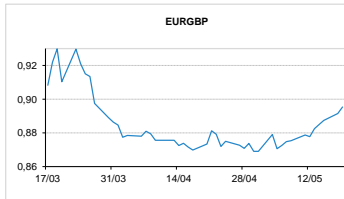


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	34,52	-0,29	2,94	OT 2Y	-0,330	-0,05	-47,00
JETFUEL	280,00	38,51	63,59	OT 5Y	0,196	-0,08	-35,50
DIESEL	301,00	30,00	30,35	OT 10Y	0,763	-0,09	-20,20
COBRE	5,345,50	136,00	106,50	BUND 10Y	-0,914	2,87	0,70
ZINCO	2,025,25	65,75	67,50	SCHATZ 2Y	-0,044	3,66	4,30
OURO	1.740,26	9,14	57,44	T-NOTE 10Y	1,749	-2,25	0,40
TRIGO	498,50	1,50	-35,25	T-NOTE 2Y	0,835	-0,37	-0,80
LICENÇA C02	20,08	-0,26	-1,62	GILT 10Y	0,203	-0,76	-5,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,095	1,09%	0,83%	1,0971	1,0994	1,1043
EUR/GBP	0,89535	-0,43%	-2,45%	0,8967	0,8982	0,9014
EUR/JPY	118	-1,43%	-0,75%	118,00	118,00	118,00
EUR/CHF	1,0633	-0,27%	-1,11%	1,0624	1,0616	1,0598
EUR/BRL	6,2459	-0,15%	-7,55%	6,2733	6,2692	6,3082
EUR/PLN	4,5487	0,35%	-0,65%	4,5592	4,5682	4,5871

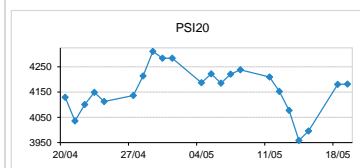


FIXINGS CONTRA USD e EUR											
EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK	
-	1,0950	0,8954	118,00	1,0633	10,5669	7,4554	1,5181	1,66628	6,2459	10,8771	
USD	0,9135	0,8166	107,935	0,9715	9,6517	6,8098	1,3877	1,5225	5,7435	9,9517	

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,488	1,95	-20,99
BCP	0,092	-1,82	-54,78
CORT. AMORIM	9,120	0,66	-19,29
CTT	2,020	-0,25	-36,68
EDP	4,075	0,57	5,46
EDP R	11,220	-1,58	6,86
GALP	10,440	1,49	-29,93
IBERSOL	4,250	5,20	-46,88
J MARTINS	14,480	2,66	-1,26
MOTA ENGIL	1,166	0,52	-37,65
NAVIGATOR	2,236	0,00	-35,16
NOS	3,266	-0,18	-31,96
PHAROL	0,067	-1,33	-33,13
RAMADA	3,660	-0,27	-37,33
REN	2,575	0,19	-5,33
SEMAPA	8,350	-1,07	-39,14
SONAE CAP.	0,453	1,34	-39,84
SONAE SGPS	0,670	3,40	-26,43

MAIORES GANHOS/PERDAS	
Título	Variação %
IBERSOL	5,20
SONAE SGPS	3,40
J MARTINS	2,66
ALTRI	1,95
GALP	1,49
RAMADA	-0,27
SEMAPA	-1,07
PHAROL	-1,33
EDP R	-1,58
BCP	-1,82



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.181,55	0,03%	-19,80%	5.454,21	3.500,02
CAC40	4.458,16	-0,89%	-25,42%	6.111,41	3.632,06
ESTX 50 PR	2.902,58	-0,32%	-22,50%	3.867,28	2.302,84
XTRA DAX	11.075,29	0,15%	-16,41%	13.795,24	8.255,65
S&P 500	2.960,75	0,23%	-8,36%	3.393,52	2.191,86
IBEX 35	6.609,10	-2,51%	-30,79%	10.100,20	5.814,50
NIKKEI 225	20.433,45	1,49%	-13,62%	24.115,95	16.358,19

