

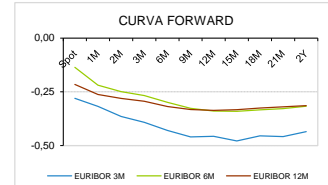
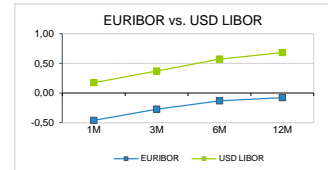
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

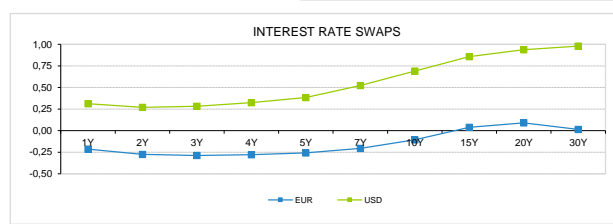
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4620	0	-4	1M	0,1738	1	-40	0,1149	-0,7480
3M	-0,2740	0	-8	3M	0,3693	1	-65	0,2533	-0,6322
6M	-0,1330	1	0	6M	0,5700	-1	-42	0,4255	-0,5956
12M	-0,0780	1	1	12M	0,6818	0	-29	0,5951	-0,4678

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2147	1	0	-0,3362	-0,2498	-0,1116
2Y	-0,2755	1	-1	-0,3251	-0,2137	-0,0738
3Y	-0,2879	2	-2	-0,3010	-0,1798	-0,0339
4Y	-0,2783	2	-3	-0,2700	-0,1436	0,0055
5Y	-0,2574	3	-3	-0,2381	-0,1053	0,0498
7Y	-0,2055	3	-4	-0,1684	-0,0302	0,1116
10Y	-0,1061	4	-5	-0,0594	0,0710	0,1836
15Y	0,0390	3	-6	0,0693	0,1455	0,2023
20Y	0,0900	3	-4	0,0991	0,1296	0,1432
30Y	0,0149	4	-1	0,0070	0,0043	-0,0078

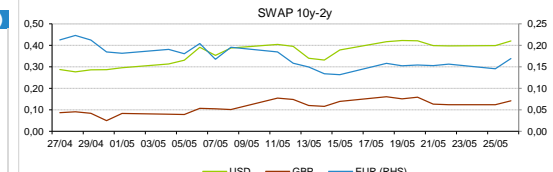
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,3115	0	-15	0,2326	0,4470	0,7840
2Y	0,2697	1	-11	0,2662	0,5407	0,8268
3Y	0,2817	1	-10	0,3181	0,6120	0,8999
4Y	0,3248	2	-9	0,3960	0,6794	0,9695
5Y	0,3841	1	-8	0,4595	0,7354	1,0084
7Y	0,5227	2	-3	0,5947	0,8255	1,0168
10Y	0,6900	3	2	0,7783	0,9705	1,0775
15Y	0,8568	5	10	0,8660	1,0446	1,0995
20Y	0,9376	6	14	0,9550	1,0550	1,0885
30Y	0,9792	5	17	0,9715	1,0470	1,0396

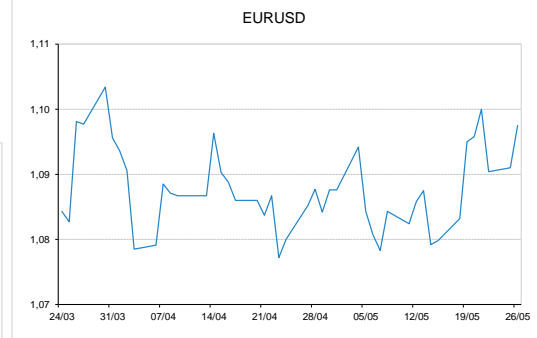
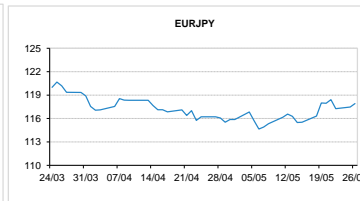
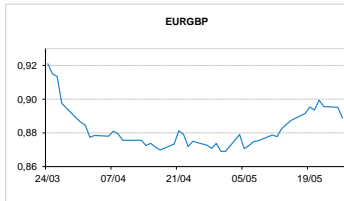


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	35,48	-0,05	10,67	OT 2Y	-0,365	-0,01	-45,50
JETFUEL	290,00	2,24	151,00	OT 5Y	0,128	-0,03	-52,30
DIESEL	295,25	-2,25	97,25	OT 10Y	0,688	-0,02	-39,70
COBRE	5,305,00	-102,00	157,00	BUND 10Y	-0,873	6,23	4,20
ZINCO	1,985,75	0,00	93,25	SCHATZ 2Y	-0,016	3,21	7,30
OURO	1,714,18	-13,92	-15,42	T-NOTE 10Y	1,745	2,39	2,00
TRIGO	508,50	-0,25	-22,00	T-NOTE 2Y	0,824	0,74	-3,00
LICENÇA C02	21,66	0,07	0,92	GILT 10Y	0,170	4,61	-7,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0975	0,60%	1,13%	1,0996	1,1018	1,1068
EUR/GBP	0,88878	0,72%	-1,82%	0,8902	0,8917	0,8949
EUR/JPY	117,92	-0,38%	-1,44%	117,92	117,92	117,92
EUR/CHF	1,0607	-0,24%	-0,38%	1,0599	1,0590	1,0572
EUR/BRL	5,901	0,57%	3,69%	5,9148	5,9351	5,9943
EUR/PLN	4,4365	1,50%	2,29%	4,4468	4,4558	4,4754



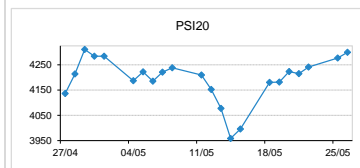
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0975	0,8888	117,92	1,0607	10,5780	7,4583	1,5165	1,65158	5,9010	10,8686
USD	0,9103	-	0,8091	107,585	0,9675	9,6304	6,7881	1,3806	1,5035	5,3595	9,8834

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,454	-0,13	-21,58
BCP	0,097	6,02	-52,27
CORT. AMORIM	9,330	-1,69	-17,43
CTT	2,075	-1,19	-34,95
EDP	4,239	-1,07	9,70
EDP R	11,720	0,00	11,62
GALP	10,405	-0,43	-30,17
IBERSOL	6,760	-2,87	-15,50
J MARTINS	14,650	-2,33	-0,10
MOTA ENGIL	1,262	2,27	-32,51
NAVIGATOR	2,270	0,89	-34,17
NOS	3,590	4,36	-25,21
PHAROL	0,070	2,04	-29,72
RAMADA	4,550	3,41	-22,09
REN	2,445	0,00	-10,11
SEMAPA	8,510	1,19	-37,97
SONAE CAP.	0,508	4,96	-32,54
SONAE SGPS	0,681	0,44	-25,22

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	6,02
SONAE CAP.	4,96
NOS	4,36
RAMADA	3,41
MOTA ENGIL	2,27
EDP	-1,07
CTT	-1,19
CORT. AMORIM	-1,69
J MARTINS	-2,33
IBERSOL	-2,87



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.299,31	0,52%	-17,55%	5.454,21	3.500,02
CAC40	4.606,24	1,46%	-22,95%	6.111,41	3.632,06
ESTX 50 PR	2.999,22	0,94%	-19,92%	3.867,28	2.302,84
XTRA DAX	11.504,65	1,00%	-13,17%	13.795,24	8.255,65
S&P 500	3.003,06	1,60%	-7,06%	3.393,52	2.191,86
IBEX 35	7.003,90	2,15%	-26,65%	10.100,20	5.814,50
NIKKEI 225	21.271,17	2,55%	-10,08%	24.115,95	16.358,19

