

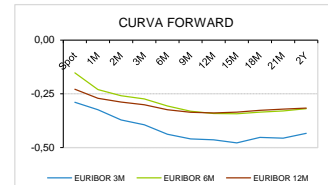
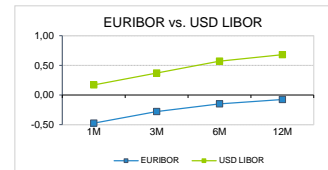
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

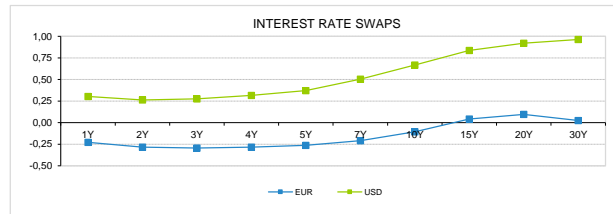
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4750	-1	-3	1M	0,1695	0	-27	0,1016	-0,7612
3M	-0,2800	-1	-6	3M	0,3713	0	-52	0,2515	-0,6366
6M	-0,1490	-2	0	6M	0,5716	0	-35	0,3974	-0,5904
12M	-0,0760	0	3	12M	0,6798	0	-26	0,5915	-0,4822

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2275	-1	-1	-0,3424	-0,2535	-0,1173
2Y	-0,2832	-1	-2	-0,3273	-0,2169	-0,0774
3Y	-0,2940	-1	-2	-0,3038	-0,1837	-0,0344
4Y	-0,2840	-1	-3	-0,2735	-0,1466	0,0063
5Y	-0,2631	0	-4	-0,2420	-0,1073	0,0470
7Y	-0,2087	0	-4	-0,1705	-0,0299	0,1136
10Y	-0,1061	0	-5	-0,0598	0,0717	0,1889
15Y	0,0419	0	-5	0,0738	0,1519	0,2117
20Y	0,0955	1	-4	0,1056	0,1379	0,1541
30Y	0,0249	1	0	0,0164	0,0151	0,0049

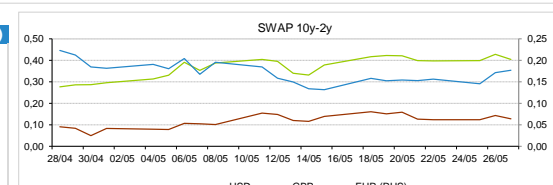
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,3039	-1	-16	0,2321	0,4350	0,7809
2Y	0,2627	-1	-12	0,2641	0,5158	0,8180
3Y	0,2754	-1	-10	0,3244	0,5910	0,8892
4Y	0,3153	-1	-10	0,3730	0,6773	0,9363
5Y	0,3713	-1	-9	0,4475	0,7397	0,9729
7Y	0,5030	-2	-5	0,5865	0,8185	1,0359
10Y	0,6668	-3	0	0,7548	0,9270	1,0821
15Y	0,8358	-3	8	0,8780	1,0050	1,1174
20Y	0,9194	-3	13	0,9510	1,0360	1,0930
30Y	0,9630	-3	16	0,9770	1,0263	1,0529

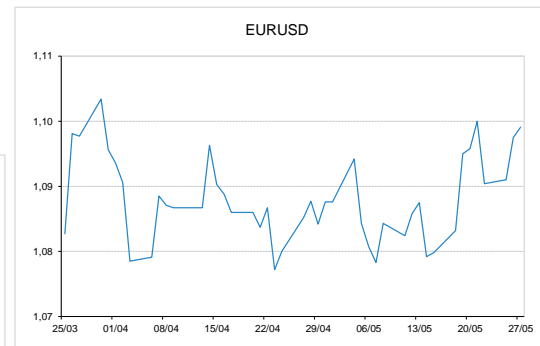
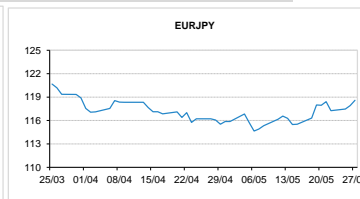
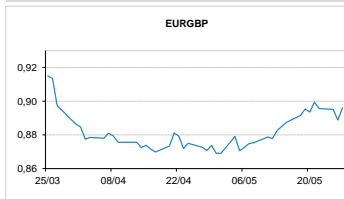


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	34,54	-1,63	11,47	OT 2Y	-0,389	-0,02	-43,40
JETFUEL	273,93	-15,07	147,05	OT 5Y	0,080	-0,05	-49,50
DIESEL	284,00	-11,50	97,62	OT 10Y	0,631	-0,06	-38,80
COBRE	5,369,00	73,50	222,50	BUND 10Y	-0,865	0,89	2,90
ZINCO	1,981,00	-4,75	100,75	SCHATZ 2Y	-0,009	0,69	4,10
OURO	1,701,54	-10,88	-10,90	T-NOTE 10Y	1,724	-1,55	-4,20
TRIGO	504,75	-2,00	-20,00	T-NOTE 2Y	0,819	-0,93	-5,00
LICENÇA C02	21,26	-0,34	0,98	GILT 10Y	0,141	-2,52	-12,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0991	0,15%	1,28%	1,1012	1,1034	1,1083
EUR/GBP	0,89595	-0,80%	-2,60%	0,8973	0,8989	0,9020
EUR/JPY	118,58	-0,56%	-1,99%	118,58	118,58	118,58
EUR/CHF	1,0638	-0,29%	-0,67%	1,0630	1,0622	1,0604
EUR/BRL	5,798	1,24%	5,52%	5,8290	5,8548	5,9169
EUR/PLN	4,4309	0,14%	2,41%	4,4416	4,4503	4,4702



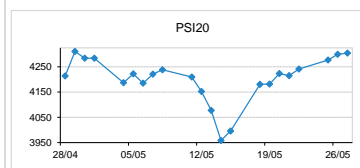
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0991	0,8960	118,58	1,0638	10,5846	7,4566	1,5122	1,66494	5,798	10,8676
USD	0,9110	-	0,8186	107,805	0,9697	9,6531	6,7936	1,3820	1,5201	5,3123	9,9375

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,368	-1,93	-23,10
BCP	0,100	3,10	-50,79
CORT. AMORIM	9,210	-1,29	-18,50
CTT	2,080	0,24	-34,80
EDP	4,143	-2,26	7,22
EDP R	11,240	-4,10	7,05
GALP	10,895	4,71	-26,88
IBERSOL	6,000	-11,24	-25,00
J MARTINS	14,760	0,75	0,65
MOTA ENGIL	1,248	-1,11	-33,26
NAVIGATOR	2,284	0,62	-33,77
NOS	3,674	2,34	-23,46
PHAROL	0,072	2,43	-28,01
RAMADA	4,410	-3,08	-24,49
REN	2,415	-1,23	-11,21
SEMAPA	8,590	0,94	-37,39
SONAE CAP.	0,540	6,30	-28,29
SONAE SGPS	0,675	-0,88	-25,88

MAIORES GANHOS/PERDAS	
Título	Variação %
SONAE CAP.	6,30
GALP	4,71
BCP	3,10
PHAROL	2,43
NOS	2,34
ALTRI	-1,93
EDP	-2,26
RAMADA	-3,08
EDP R	-4,10
IBERSOL	-11,24



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.304,54	0,12%	-17,44%	5.454,21	3.500,02
CAC40	4.688,74	1,79%	-21,57%	6.111,41	3.632,06
ESTX 50 PR	3.051,08	1,73%	-18,53%	3.867,28	2.302,84
XTRA DAX	11.657,69	1,33%	-12,01%	13.795,24	8.255,65
S&P 500	2.984,55	-0,23%	-7,62%	3.393,52	2.191,86
IBEX 35	7.174,50	2,44%	-24,87%	10.100,20	5.814,50
NIKKEI 225	21.419,23	0,70%	-9,46%	24.115,95	16.358,19

