

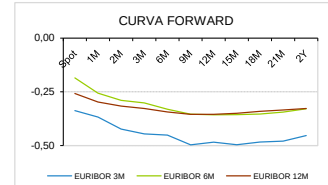
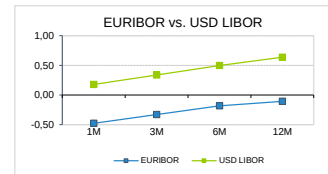
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

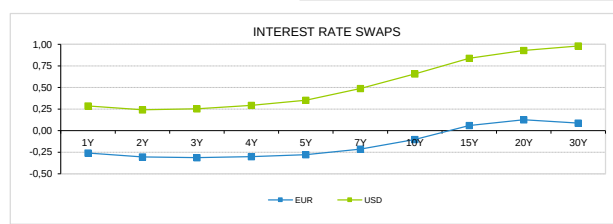
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4780	2	-2	1M	0,1781	0	-13	0,1026	-0,7602
3M	-0,3300	-1	-6	3M	0,3371	-1	-20	0,2126	-0,6562
6M	-0,1820	-2	-1	6M	0,4963	-1	-22	0,3823	-0,5890
12M	-0,1070	0	1	12M	0,6375	-4	-20	0,5675	-0,4896

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2590	-1	0	-0,3546	-0,2684	-0,1084
2Y	-0,3052	-1	3	-0,3411	-0,2277	-0,0610
3Y	-0,3127	-1	3	-0,3179	-0,1880	-0,0150
4Y	-0,3015	-1	4	-0,2853	-0,1443	0,0264
5Y	-0,2782	0	4	-0,2496	-0,1000	0,0717
7Y	-0,2145	0	4	-0,1689	-0,0163	0,1410
10Y	-0,1030	0	4	-0,0503	0,0932	0,2214
15Y	0,0590	0	4	0,0960	0,1849	0,2568
20Y	0,1261	0	5	0,1419	0,1868	0,2168
30Y	0,0881	1	11	0,0870	0,0978	0,0999

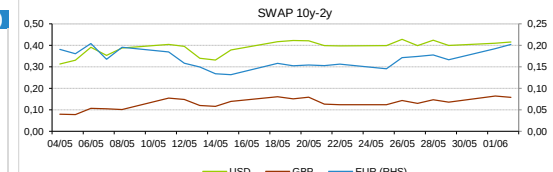
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2852	-1	-7	0,2049	0,4145	0,7470
2Y	0,2415	-1	-7	0,2382	0,5019	0,8311
3Y	0,2531	0	-6	0,2988	0,5924	0,8820
4Y	0,2932	0	-5	0,3708	0,6560	0,9250
5Y	0,3519	0	-4	0,4500	0,7299	0,9728
7Y	0,4877	0	-1	0,5888	0,8346	1,0384
10Y	0,6573	0	4	0,7360	0,9450	1,0770
15Y	0,8378	0	10	0,8999	1,0344	1,1363
20Y	0,9290	1	14	0,9699	1,0647	1,1325
30Y	0,9803	1	17	1,0003	1,0525	1,0844

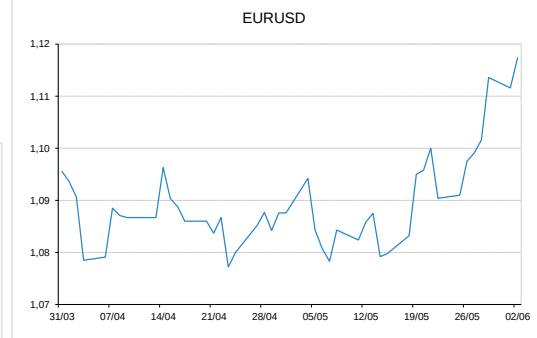
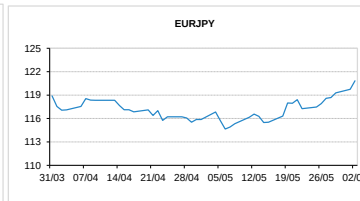
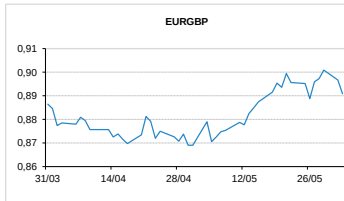


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	39,32	1,00	11,25	OT 2Y	-0,400	0,01	-21,30
JETFUEL	304,13	14,33	137,21	OT 5Y	0,002	0,00	-30,00
DIESEL	319,08	14,78	91,66	OT 10Y	0,511	0,00	-30,60
COBRE	5,484,00	107,50	374,00	BUND 10Y	-0,856	-1,72	17,20
ZINCO	2,022,25	31,50	112,75	SCHATZ 2Y	-0,014	0,46	12,10
OURO	1,728,87	-9,99	28,45	T-NOTE 10Y	1,738	0,42	-2,90
TRIGO	511,00	-4,25	-5,50	T-NOTE 2Y	0,748	0,19	-5,20
LICENÇA C02	22,04	1,07	3,07	GILT 10Y	0,259	-0,59	-3,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1174	0,52%	2,12%	1,1197	1,1219	1,1269
EUR/GBP	0,89083	0,66%	-1,33%	0,8923	0,8938	0,8970
EUR/JPY	120,83	-0,89%	-3,30%	120,83	120,83	120,83
EUR/CHF	1,0744	-0,43%	-2,03%	1,0737	1,0729	1,0712
EUR/BRL	5,8497	2,19%	3,41%	5,8805	5,9045	5,9597
EUR/PLN	4,3901	0,26%	3,76%	4,3990	4,4067	4,4230



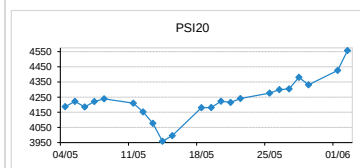
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1174	0,8908	120,83	1,0744	10,4394	7,4548	1,5093	1,62475	5,8497	10,6757
USD	0,8944	-	0,7964	108,59	0,9609	9,3252	6,6663	1,3491	1,4513	5,2239	9,5294

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,224	2,52	-25,63
BCP	0,111	10,38	-45,46
CORT. AMORIM	9,300	0,87	-17,70
CTT	2,320	5,69	-27,27
EDP	4,287	2,07	10,95
EDP R	12,380	1,98	17,90
GALP	11,700	4,37	-21,48
IBERSOL	6,060	-0,66	-24,25
J MARTINS	15,460	0,68	5,42
MOTA ENGIL	1,226	3,20	-34,44
NAVIGATOR	2,304	1,86	-33,19
NOS	3,972	1,79	-17,25
PHAROL	0,098	16,39	-1,61
RAMADA	4,220	-2,54	-27,74
REN	2,505	1,62	-7,90
SEMAPA	8,690	1,40	-36,66
SONAE CAP.	0,570	3,64	-24,30
SONAE SGPS	0,712	2,30	-21,76

MAIORES GANHOS/PERDAS	
Título	Variação %
PHAROL	16,39
BCP	10,38
CTT	5,69
GALP	4,37
SONAE CAP.	3,64
IBERSOL	-0,66
RAMADA	-2,54



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.557,20	2,97%	-12,60%	5.454,21	3.500,02
CAC40	4.858,97	2,02%	-18,72%	6.111,41	3.632,06
ESTX 50 PR	3.159,02	2,63%	-15,65%	3.867,28	2.302,84
XTRA DAX	12.021,28	3,75%	-9,27%	13.795,24	8.255,65
S&P 500	3.062,11	0,24%	-5,20%	3.393,52	2.191,86
IBEX 35	7.408,10	2,59%	-22,42%	10.100,20	5.814,50
NIKKEI 225	22.325,61	1,19%	-5,63%	24.115,95	16.358,19

