

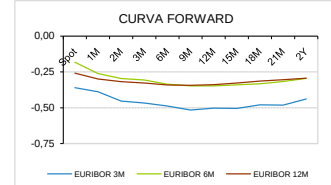
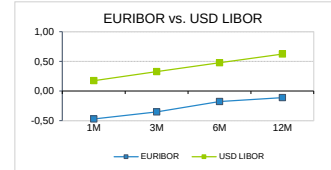
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

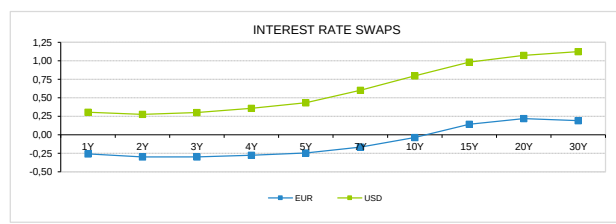
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4720	2	0	1M	0,1736	-1	-13	0,0963	-0,7744
3M	-0,3520	-1	-7	3M	0,3266	0	-21	0,2353	-0,6484
6M	-0,1790	-1	-2	6M	0,4765	-1	-24	0,3810	-0,6074
12M	-0,1120	-1	0	12M	0,6225	0	-21	0,5660	-0,4646

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2580	-1	1	-0,3392	-0,2125	-0,0186
2Y	-0,2990	-1	3	-0,3166	-0,1656	0,0300
3Y	-0,2975	0	5	-0,2833	-0,1238	0,0790
4Y	-0,2761	0	6	-0,2426	-0,0690	0,1270
5Y	-0,2449	0	7	-0,1977	-0,0200	0,1710
7Y	-0,1655	1	9	-0,1045	0,0740	0,2507
10Y	-0,0360	2	11	0,0302	0,1930	0,3362
15Y	0,1430	4	12	0,1910	0,2943	0,3740
20Y	0,2188	5	15	0,2432	0,2990	0,3354
30Y	0,1908	6	22	0,1954	0,2134	0,2197

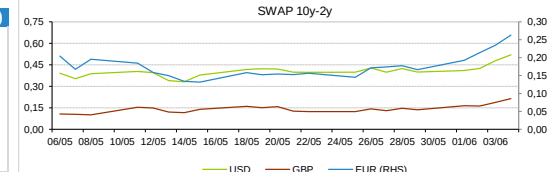
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,3045	0	-5	0,2512	0,4985	0,9586
2Y	0,2763	1	-3	0,2745	0,6334	1,0160
3Y	0,3004	1	-1	0,3734	0,7240	1,0820
4Y	0,3573	1	2	0,4403	0,7610	1,1366
5Y	0,4331	2	4	0,5480	0,9003	1,1745
7Y	0,6013	4	11	0,7035	1,0020	1,2050
10Y	0,7961	5	18	0,9013	1,1217	1,2762
15Y	0,9821	5	25	1,0535	1,1840	1,2890
20Y	1,0740	5	29	1,1075	1,2290	1,3002
30Y	1,1242	5	31	1,1395	1,2079	1,2195

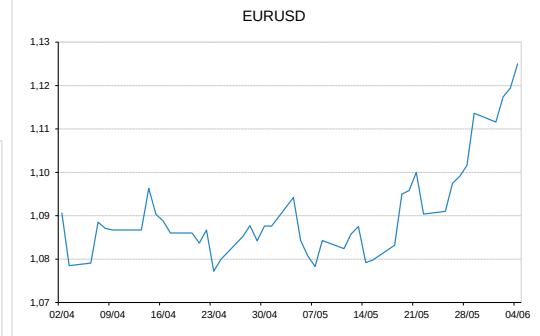
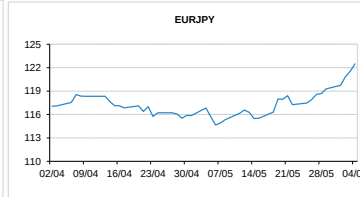
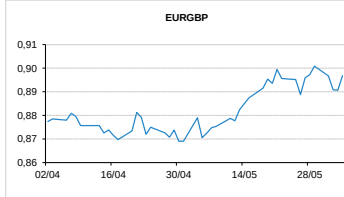


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	39,57	-0,22	10,89	OT 2Y	-0,371	-0,03	-24,50
JETFUEL	293,86	-0,46	121,19	OT 5Y	0,012	-0,05	-35,30
DIESEL	312,12	-1,70	75,33	OT 10Y	0,527	-0,05	-36,80
COBRE	5,508,50	-4,00	414,50	BUND 10Y	-0,765	2,64	26,20
ZINCO	2,020,75	4,20	111,25	SCHATZ 2Y	0,011	2,06	7,50
OURO	1,713,75	14,87	7,34	T-NOTE 10Y	1,840	3,12	7,10
TRIGO	527,25	15,25	7,75	T-NOTE 2Y	0,794	-0,19	0,70
LICENÇA C02	22,13	0,05	2,78	GILT 10Y	0,346	2,56	10,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,125	0,50%	2,81%	1,1273	1,1296	1,1348
EUR/GBP	0,89685	-0,69%	-1,99%	0,8983	0,8998	0,9031
EUR/JPY	122,48	-0,77%	-4,60%	122,48	122,48	122,48
EUR/CHF	1,0827	-0,19%	-2,78%	1,0820	1,0811	1,0795
EUR/BRL	5,7654	-1,32%	4,87%	5,7960	5,8203	5,8797
EUR/PLN	4,4373	-0,65%	2,65%	4,4459	4,4539	4,4698



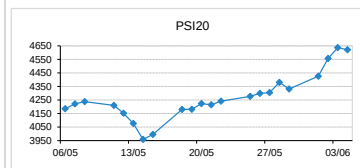
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1250	0,8969	122,48	1,0827	10,4124	7,4560	1,5299	1,63041	5,7654	10,6002
USD	0,8815	-	0,7932	109,005	0,9570	9,1561	6,5717	1,3483	1,4336	5,0907	9,3184

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,474	-0,40	-21,23
BCP	0,115	-1,29	-43,54
CORT. AMORIM	9,430	0,86	-16,55
CTT	2,310	-1,07	-27,59
EDP	4,386	0,34	13,51
EDP R	12,560	0,80	19,62
GALP	11,650	-0,85	-21,81
IBERSOL	6,060	0,33	-24,25
J MARTINS	15,725	-0,35	7,23
MOTA ENGIL	1,254	0,00	-32,94
NAVIGATOR	2,364	-0,42	-31,45
NOS	3,942	-1,89	-17,88
PHAROL	0,101	2,12	1,41
RAMADA	4,300	0,00	-26,37
REN	2,530	-0,20	-6,99
SEMAPA	9,150	0,55	-33,31
SONAE CAP.	0,580	-1,36	-22,97
SONAE SGPS	0,715	0,42	-21,43

MAIORES GANHOS/PERDAS	
Título	Variação %
PHAROL	2,12
CORT. AMORIM	0,86
EDP R	0,80
SEMAPA	0,55
SONAE SGPS	0,42
GALP	-0,85
CTT	-1,07
BCP	-1,29
SONAE CAP.	-1,36
NOS	-1,89



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.621,13	-0,33%	-11,37%	5.454,21	3.500,02
CAC40	5.011,98	-0,21%	-16,16%	6.111,41	3.632,06
ESTX 50 PR	3.261,67	-0,24%	-12,91%	3.867,28	2.302,84
XTRA DAX	12.430,56	-0,45%	-6,18%	13.795,24	8.255,65
S&P 500	3.114,63	-0,26%	-3,60%	3.393,52	2.191,86
IBEX 35	7.566,80	-0,78%	-20,76%	10.100,20	5.814,50
NIKKEI 225	22.695,74	0,36%	-4,06%	24.115,95	16.358,19

