

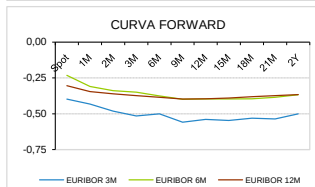
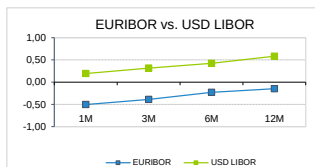
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

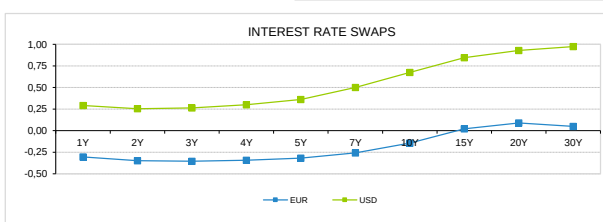
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0.5030	-1	-3	1M	0.1939	0	2	0.0861	-0.7732
3M	-0.3890	1	-11	3M	0.3163	0	-6	0.1716	-0.6524
6M	-0.2280	-1	-9	6M	0.4248	-1	-23	0.3124	-0.5834
12M	-0.1470	-2	-6	12M	0.5839	0	-17	0.4978	-0.4556

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0.3038	-1	-9	-0.3956	-0.3063	-0.1516
2Y	-0.3482	-1	-7	-0.3805	-0.2670	-0.1070
3Y	-0.3544	-1	-6	-0.3559	-0.2292	-0.0616
4Y	-0.3425	-1	-5	-0.3232	-0.1875	-0.0177
5Y	-0.3190	-1	-4	-0.2889	-0.1449	0.0279
7Y	-0.2582	-2	-3	-0.2119	-0.0556	0.1083
10Y	-0.1448	-3	-2	-0.0866	0.0609	0.1916
15Y	0.0213	-3	0	0.0608	0.1503	0.2254
20Y	0.0890	-4	2	0.1062	0.1497	0.1823
30Y	0.0485	-4	7	0.0529	0.0672	0.0740

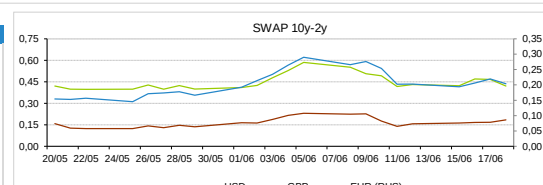
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,25
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0.2919	-1	-2	0.2196	0.4175	0.7660
2Y	0.2537	-1	-1	0.2501	0.5020	0.8430
3Y	0.2625	-1	-1	0.3050	0.5880	0.9020
4Y	0.3006	-2	-2	0.3725	0.6700	0.9470
5Y	0.3605	-3	-2	0.4500	0.7410	0.9978
7Y	0.5005	-4	-2	0.5980	0.8390	1.0380
10Y	0.6740	-6	-1	0.7520	0.9430	1.0860
15Y	0.8453	-7	1	0.8960	1.0240	1.1190
20Y	0.9295	-7	2	0.9600	1.0490	1.1095
30Y	0.9735	-7	3	0.9875	1.0426	1.0727

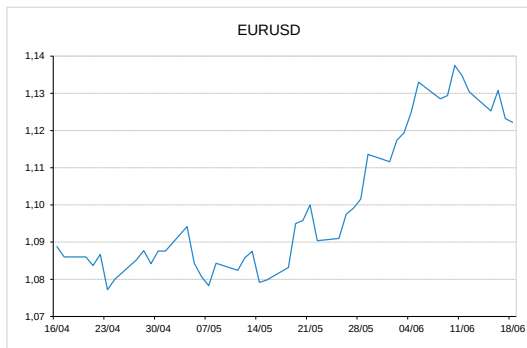
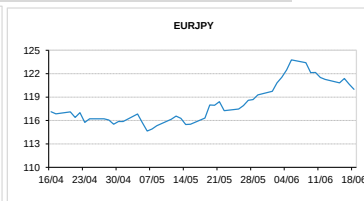
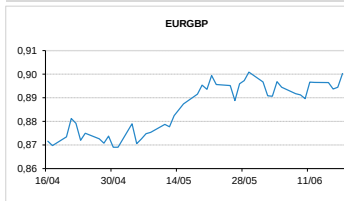


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	41,40	0,69	6,35	OT 2Y	-0,400	-0,02	-7,30
JETFUEL	340,29	7,79	60,29	OT 5Y	-0,028	-0,04	-22,20
DIESEL	356,17	4,67	55,17	OT 10Y	0,495	-0,05	-26,80
COBRE	5.797,00	41,50	588,50	BUND 10Y	-1,108	-1,41	1,60
ZINCO	2.012,75	25,00	52,75	SCHATZ 2Y	-0,028	0,00	2,70
OURO	1.723,22	-3,52	-7,91	T-NOTE 10Y	1,752	-1,97	-2,10
TRIGO	489,75	-4,25	-10,25	T-NOTE 2Y	0,785	-0,19	2,20
LICENÇA C02	24,22	1,47	3,88	GILT 10Y	0,261	4,49	-2,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1222	-0,09%	3,60%	1,1245	1,1269	1,1321
EUR/GBP	0,90028	-0,64%	-0,97%	0,9017	0,9032	0,9064
EUR/JPY	120	0,54%	-3,08%	120,00	120,00	120,00
EUR/CHF	1,0662	0,12%	-0,54%	1,0655	1,0648	1,0634
EUR/BRL	6,0034	-1,99%	3,91%	6,0322	6,0575	6,1196
EUR/PLN	4,4537	0,20%	2,49%	4,4618	4,4704	4,4890



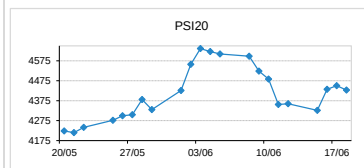
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1222	0,9003	120,00	1,0662	10,5632	7,4554	1,5238	1,63803	6,0034	10,6996
USD	0,8915	-	0,8055	106,775	0,9512	9,4027	6,6469	1,3575	1,4574	5,3459	9,5173

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,384	0,69	-22,82
BCP	0,115	-2,14	-43,54
CORT. AMORIM	9,990	1,52	-11,59
CTT	2,215	-0,23	-30,56
EDP	4,155	-0,79	7,53
EDP R	11,700	0,00	11,43
GALP	10,995	0,27	-26,21
IBERSOL	5,840	-1,02	-27,00
J MARTINS	15,395	-0,65	4,98
MOTA ENGIL	1,210	-1,14	-35,29
NAVIGATOR	2,234	0,63	-35,22
NOS	3,770	-1,15	-21,46
PHAROL	0,111	3,74	11,45
RAMADA	4,300	3,61	-26,37
REN	2,445	-0,41	-10,11
SEMAPA	8,680	0,46	-36,73
SONAE CAP.	0,550	-1,79	-26,96
SONAE SGPS	0,630	-2,02	-30,77

MAIORES GANHOS/PERDAS	
Título	Variação %
PHAROL	3,74
RAMADA	3,61
CORT. AMORIM	1,52
ALTRI	0,69
NAVIGATOR	0,63
MOTA ENGIL	-1,14
NOS	-1,15
SONAE CAP.	-1,79
SONAE SGPS	-2,02
BCP	-2,14



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.428,24	-0,50%	-15,07%	5.454,21	3.500,02
CAC40	4.958,75	-0,75%	-17,05%	6.111,41	3.632,06
ESTX 50 PR	3.249,90	-0,53%	-13,22%	3.867,28	2.302,84
XTRA DAX	12.281,53	-0,81%	-7,30%	13.795,24	8.255,65
S&P 500	3.109,35	-0,12%	-3,75%	3.393,52	2.191,86
IBEX 35	7.390,20	-1,18%	-22,61%	10.100,20	5.814,50
NIKKEI 225	22.355,46	-0,45%	-5,50%	24.115,95	16.358,19

