

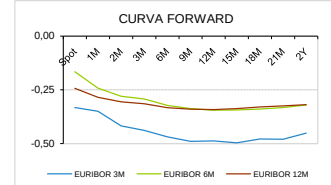
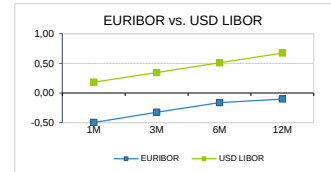
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

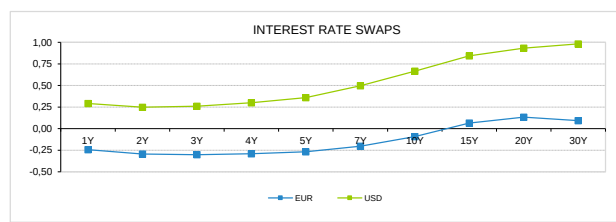
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0.4980	-2	-4	1M	0.1825	1	-19	0.0924	-0.7610
3M	-0.3250	-2	-5	3M	0.3440	-1	-34	0.2278	-0.6510
6M	-0.1630	-1	1	6M	0.5098	-1	-30	0.3798	-0.5972
12M	-0.1030	-2	2	12M	0.6735	0	-23	0.5649	-0.4776

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0.2440	0	3	-0.3458	-0.2590	-0.0948
2Y	-0.2935	0	5	-0.3341	-0.2220	-0.0450
3Y	-0.3020	1	5	-0.3084	-0.1781	-0.0005
4Y	-0.2906	1	6	-0.2770	-0.1325	0.0400
5Y	-0.2688	2	7	-0.2402	-0.0880	0.0810
7Y	-0.2042	3	7	-0.1576	-0.0038	0.1515
10Y	-0.0920	4	7	-0.0393	0.1025	0.2293
15Y	0.0650	4	7	0.1039	0.1954	0.2669
20Y	0.1332	5	10	0.1513	0.1955	0.2232
30Y	0.0919	6	15	0.0903	0.0995	0.0999

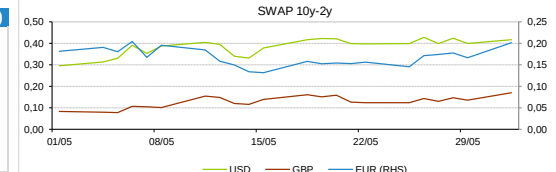
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0.2904	0	-8	0.2144	0.4200	0.7565
2Y	0.2484	0	-8	0.2473	0.5080	0.8431
3Y	0.2601	0	-6	0.3064	0.5958	0.8957
4Y	0.3002	0	-5	0.3752	0.6520	0.9380
5Y	0.3593	0	-4	0.4540	0.7410	0.9832
7Y	0.4959	1	0	0.5979	0.8452	1.0454
10Y	0.6652	1	5	0.7567	0.9519	1.0967
15Y	0.8433	3	12	0.8915	1.0383	1.1383
20Y	0.9323	4	15	0.9723	1.0500	1.1150
30Y	0.9818	4	18	0.9970	1.0503	1.0799

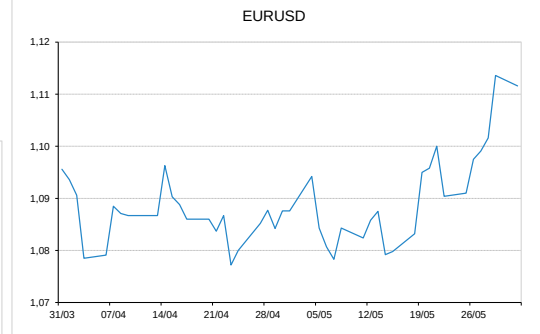
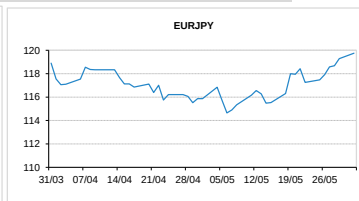
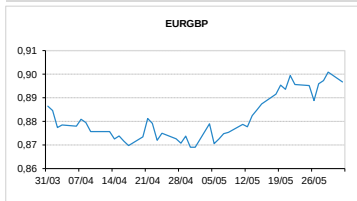


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	37,58	-0,26	9,51	OT 2Y	-0,410	0,00	-22,30
JETFUEL	288,54	7,29	121,62	OT 5Y	0,003	0,02	-29,90
DIESEL	299,95	2,20	72,53	OT 10Y	0,516	0,01	-30,10
COBRE	5.380,00	44,00	115,50	BUND 10Y	-0,841	5,36	18,70
ZINCO	1.990,75	54,25	47,00	SCHATZ 2Y	-0,021	0,46	11,40
OURO	1.738,84	8,56	38,42	T-NOTE 10Y	1,743	1,41	-0,60
TRIGO	518,00	-2,75	1,50	T-NOTE 2Y	0,748	0,74	-3,00
LICENÇA C02	20,99	-0,41	2,02	GILT 10Y	0,271	5,76	-0,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1116	-0,18%	2,21%	1,1138	1,1160	1,1210
EUR/GBP	0,89673	0,46%	-3,09%	0,8981	0,8996	0,9029
EUR/JPY	119,75	-0,38%	-3,24%	119,75	119,75	119,75
EUR/CHF	1,0693	-0,17%	-1,28%	1,0685	1,0677	1,0661
EUR/BRL	5,9745	-0,79%	0,57%	6,0046	6,0303	6,0886
EUR/PLN	4,4035	1,01%	3,66%	4,4125	4,4199	4,4361



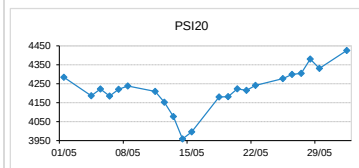
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1116	0,8967	119,75	1,0693	10,4420	7,4555	1,5137	1,6397	5,9745	10,7276
USD	0,8980	-	0,8012	107,56	0,9606	9,3807	6,6952	1,3621	1,4744	5,3625	9,6310

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4.120	-0,43	-27,46
BCP	0.100	1,73	-50,59
CORT. AMORIM	9.220	0,00	-18,41
CTT	2.195	7,07	-31,19
EDP	4.200	-0,54	8,70
EDP R	12.140	1,85	15,62
GALP	11.210	4,62	-24,77
IBERSOL	6.100	-0,33	-23,75
J MARTINS	15.355	-0,16	4,71
MOTA ENGIL	1.188	3,48	-36,47
NAVIGATOR	2.262	1,62	-34,41
NOS	3.902	5,40	-18,71
PHAROL	0.084	10,35	-15,46
RAMADA	4.330	-1,37	-25,86
REN	2.465	1,86	-9,38
SEMAPA	8.570	3,38	-37,54
SONAE CAP.	0.550	0,36	-26,96
SONAE SGPS	0.696	3,73	-23,52

MAIORES GANHOS/PERDAS	
Título	Varição %
PHAROL	10,35
CTT	7,07
NOS	5,40
GALP	4,62
SONAE SGPS	3,73
J MARTINS	-0,16
IBERSOL	-0,33
ALTRI	-0,43
EDP	-0,54
RAMADA	-1,37



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.425,86	2,20%	-15,12%	5.454,21	3.500,02
CAC40	4.762,78	1,43%	-20,33%	6.111,41	3.632,06
ESTX 50 PR	3.077,92	0,91%	-17,82%	3.867,28	2.302,84
XTRA DAX	11.586,85	-1,65%	-12,55%	13.795,24	8.255,65
S&P 500	3.048,34	0,14%	-5,64%	3.393,52	2.191,86
IBEX 35	7.221,40	1,76%	-24,38%	10.100,20	5.814,50
NIKKEI 225	22.062,39	0,84%	-6,74%	24.115,95	16.358,19

