

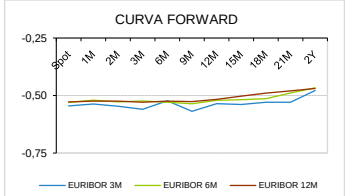
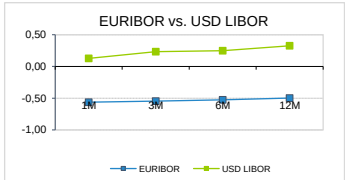
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

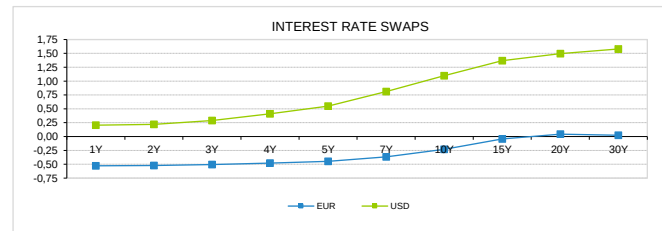
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5630	-1	-1	1M	0,1273	0	-3	0,0268	-0,8144
3M	-0,5450	0	0	3M	0,2338	1	2	0,0314	-0,7664
6M	-0,5270	0	-1	6M	0,2476	0	0	0,0425	-0,7222
12M	-0,4980	1	0	12M	0,3256	0	-1	0,0869	-0,6086

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5278	0	1	-0,5171	-0,4057	-0,2246
2Y	-0,5228	0	2	-0,4929	-0,3590	-0,1733
3Y	-0,5050	0	4	-0,4635	-0,3141	-0,1225
4Y	-0,4800	0	4	-0,4252	-0,2658	-0,0700
5Y	-0,4462	0	5	-0,3848	-0,2168	-0,0210
7Y	-0,3675	0	6	-0,2947	-0,1162	0,0681
10Y	-0,2317	0	7	-0,1527	0,0126	0,1576
15Y	-0,0430	0	8	0,0124	0,1177	0,2065
20Y	0,0430	0	9	0,0730	0,1296	0,1736
30Y	0,0243	0	9	0,0349	0,0538	0,0639

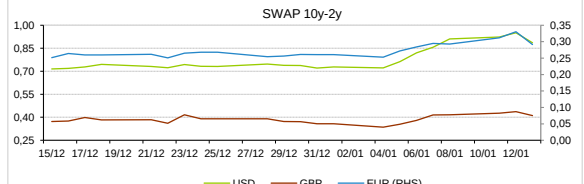
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2051	0	2	0,2356	0,7400	1,4077
2Y	0,2183	0	2	0,3230	0,9350	1,4960
3Y	0,2889	0	5	0,4862	1,0690	1,5520
4Y	0,4107	0	9	0,6240	1,1935	1,6295
5Y	0,5484	-1	13	0,7695	1,3161	1,6826
7Y	0,8126	-1	18	1,0297	1,4310	1,7275
10Y	1,0982	-1	20	1,2760	1,6111	1,7920
15Y	1,3700	-1	22	1,4932	1,6920	1,8330
20Y	1,4970	-1	22	1,5870	1,7531	1,8270
30Y	1,5800	-1	22	1,6110	1,7120	1,7625

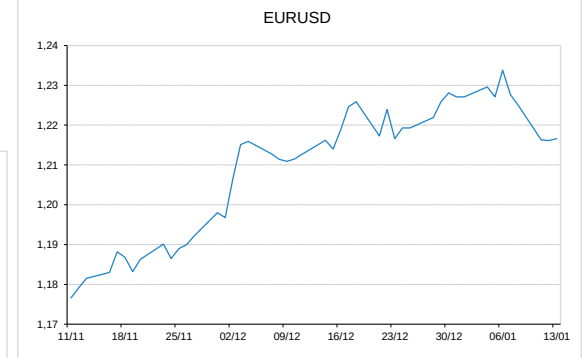
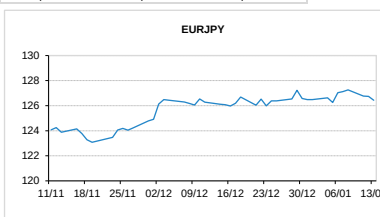
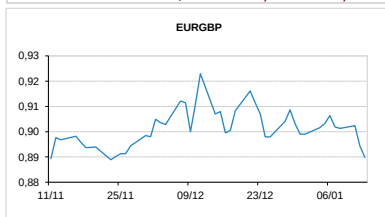


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,14	-0,44	6,24	OT 2Y	-0,657	0,02	7,60
JETFUEL	475,03	-3,72	47,03	OT 5Y	-0,439	-0,03	5,30
DIESEL	460,51	-2,49	45,26	OT 10Y	0,007	-0,03	4,60
COBRE	7.998,50	111,50	203,00	BUND 10Y	-1,230	-6,64	6,50
ZINCO	2.755,75	12,25	-22,00	SCHATZ 2Y	-0,126	-1,37	5,90
OURO	1.854,18	-1,67	25,27	T-NOTE 10Y	1,941	-3,16	12,30
TRIGO	659,25	-5,75	44,75	T-NOTE 2Y	0,739	0,00	2,20
LICENÇA C02	33,65	-1,01	2,92	GILT 10Y	0,490	-4,52	8,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2166	0,04%	0,03%	1,2190	1,2215	1,2270
EUR/GBP	0,88983	0,51%	1,93%	0,8911	0,8925	0,8953
EUR/JPY	126,44	0,24%	-0,26%	126,44	126,44	126,44
EUR/CHF	1,0793	0,25%	-0,23%	1,0786	1,0779	1,0766
EUR/BRL	6,4445	0,81%	-3,55%	6,4779	6,5214	6,6661
EUR/PLN	4,5356	-0,31%	-2,17%	4,5409	4,5472	4,5644



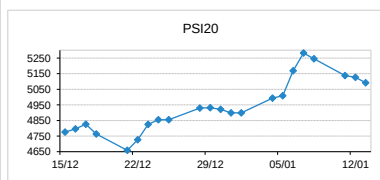
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2166	0,8898	126,44	1,0793	10,1515	7,4396	1,5425	1,56994	6,4445	10,3005
USD	0,8224	-	0,7332	103,925	0,8877	8,3362	6,1181	1,2719	1,2922	5,2987	8,4887

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,185	-1,80	0,48
BCP	0,134	-2,84	8,44
CORT. AMORIM	11,240	-0,35	-3,10
CTT	2,445	0,20	4,04
EDP	5,370	-0,19	4,15
EDP R	23,500	0,43	3,07
GALP	9,262	-2,59	5,80
IBERSOL	4,990	-1,77	-7,59
J MARTINS	14,770	1,93	6,87
MOTA ENGIL	1,456	-3,19	6,74
NAVIGATOR	2,544	-1,01	1,84
NOVABASE	3,350	-0,59	4,36
NOS	3,034	-2,63	6,16
PHAROL	0,138	1,02	10,58
REN	2,405	0,63	1,69
SEMAPA	8,930	-2,72	-0,78
SONAE SGPS	0,684	-0,73	3,40
-	-	-	-
-	-	-	-
-	-	-	-

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	1,93
PHAROL	1,02
REN	0,63
EDP R	0,43
CTT	0,20
GALP	-2,59
NOS	-2,63
SEMAPA	-2,72
BCP	-2,84
MOTA ENGIL	-3,19



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.091,61	-0,69%	3,95%	5.454,21	3.500,02
CAC40	5.662,67	0,21%	2,00%	6.111,41	3.632,06
ESTX 50 PR	3.616,51	0,12%	1,80%	3.867,28	2.302,84
XTRA DAX	13.939,71	0,11%	1,61%	14.131,52	8.255,65
S&P 500	3.818,43	0,46%	1,66%	3.826,69	2.191,86
IBEX 35	8.361,10	0,18%	3,56%	10.100,20	5.814,50
NIKKEI 225	28.456,59	1,04%	3,69%	28.503,43	16.358,19

