

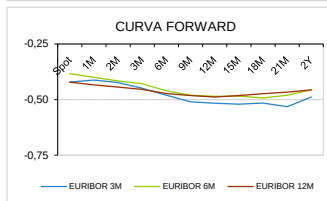
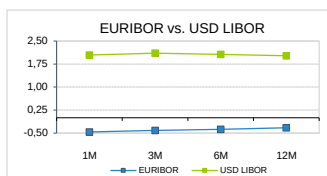
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

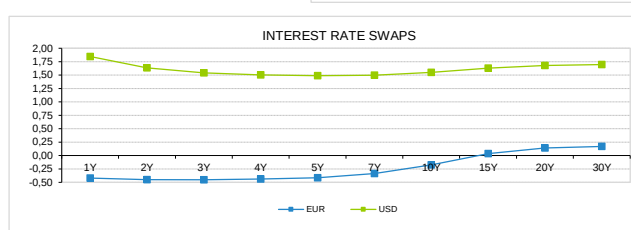
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4620	-1	-5	1M	2,0435	-1	-10	0,7158	-0,8206
3M	-0,4120	0	1	3M	2,1044	0	-4	0,7708	-0,7564
6M	-0,3770	0	4	6M	2,0644	2	-2	0,8516	-0,7182
12M	-0,3250	0	4	12M	2,0201	4	-1	0,9316	-0,6074

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,4210	0	6	-0,4884	-0,3755	-0,1692
2Y	-0,4500	0	7	-0,4723	-0,3290	-0,1037
3Y	-0,4520	1	7	-0,4401	-0,2748	-0,0340
4Y	-0,4390	1	6	-0,4025	-0,2157	0,0330
5Y	-0,4150	2	5	-0,3555	-0,1510	0,0915
7Y	-0,3360	3	4	-0,2435	-0,0251	0,1918
10Y	-0,1760	4	3	-0,0705	0,1232	0,3034
15Y	0,0360	5	1	0,1273	0,2568	0,3726
20Y	0,1410	5	0	0,2158	0,2991	0,3660
30Y	0,1690	5	-3	0,2252	0,2625	0,2873

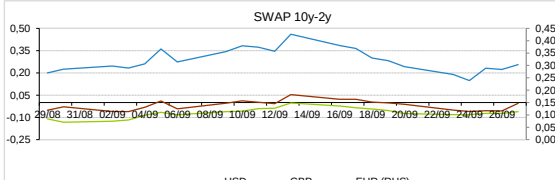
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	5,50
Austrália	1,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,8460	-8	6	1,4467	1,4070	1,5130
2Y	1,6340	0	9	1,4120	1,4310	1,5598
3Y	1,5410	-10	9	1,4100	1,4610	1,5720
4Y	1,5030	-10	11	1,4230	1,5056	1,6060
5Y	1,4880	-10	8	1,4410	1,5160	1,6598
7Y	1,4960	-10	8	1,4850	1,5790	1,6850
10Y	1,5490	-10	7	1,5640	1,6440	1,7270
15Y	1,6300	-9	6	1,6614	1,7090	1,7680
20Y	1,6780	-9	5	1,6930	1,7350	1,7740
30Y	1,6950	-9	4	1,7090	1,7320	1,7530

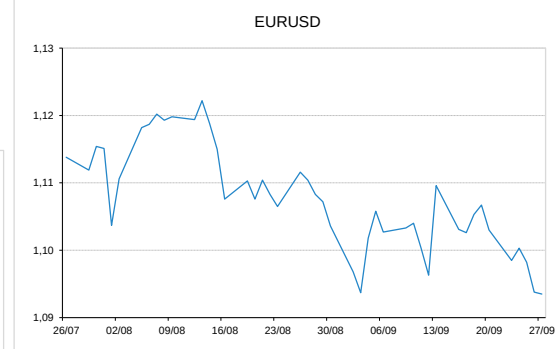
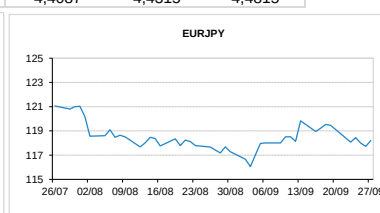


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,87	-0,87	2,84	OT 2Y	-0,592	-0,01	1,70
JETFUEL	650,50	10,83	54,25	OT 5Y	-0,301	-0,01	5,40
DIESEL	608,42	10,50	49,92	OT 10Y	0,167	-0,01	7,10
COBRE	5.721,00	-65,00	89,00	BUND 10Y	-1,017	0,41	14,90
ZINCO	2.336,50	27,50	78,50	SCHATZ 2Y	-0,149	-1,37	13,00
OURO	1.494,48	-11,75	-48,38	T-NOTE 10Y	2,553	0,30	17,20
TRIGO	488,50	4,25	11,75	T-NOTE 2Y	2,038	-0,19	17,20
LICENÇA C02	25,31	-0,33	-0,10	GILT 10Y	0,493	-2,87	5,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0935	-0,03%	-1,52%	1,1015	1,1082	1,1211
EUR/GBP	0,88778	-0,31%	1,87%	0,8909	0,8938	0,8998
EUR/JPY	118,21	-0,41%	-0,66%	118,21	118,21	118,21
EUR/CHF	1,0852	0,00%	0,23%	1,0841	1,0831	1,0815
EUR/BRL	4,5512	0,02%	0,67%	4,6072	4,6593	4,7729
EUR/PLN	4,3829	0,11%	-0,16%	4,4087	4,4315	4,4815



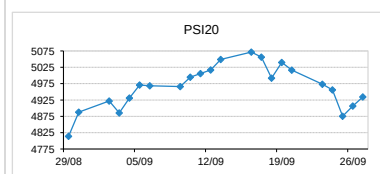
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0935	0,8878	118,21	1,0852	10,7285	7,4663	1,4501	1,61847	4,5512	9,9405
USD	0,9135	-	0,8124	108,155	0,9921	9,7933	6,8207	1,3235	1,4763	4,1508	9,0696

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,055	1,34	4,40
BCP	0,188	2,22	-17,91
CORT. AMORIM	9,920	-1,00	10,22
CTT	2,056	5,54	-30,21
EDP	3,549	-0,06	16,40
EDP R	9,940	0,40	27,85
GALP	13,670	0,96	-0,91
IBERSOL	8,080	0,00	2,28
J MARTINS	15,445	-0,03	49,37
MOTA ENGIL	1,800	-0,72	11,80
NAVIGATOR	3,216	1,97	-10,67
NOS	4,920	-0,40	-7,08
NOVABASE	2,900	1,75	43,56
PHAROL	0,109	3,81	-33,21
RAMADA	5,900	-1,99	-21,33
REN	11,580	0,17	-11,60
SEMAPA	0,600	-0,66	-29,33
SONAE CAP.	0,855	1,48	5,56
SONAE SGPS	5,900	-1,99	-21,33

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	5,54
PHAROL	3,81
BCP	2,22
NAVIGATOR	1,97
NOVABASE	1,75
SEMAPA	-0,66
MOTA ENGIL	-0,72
CORT. AMORIM	-1,00
RAMADA	-1,99
RAMADA	-1,99



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.934,28	0,57%	4,29%	5.429,32	4.551,84
CAC40	5.640,58	0,36%	19,23%	5.696,25	4.555,99
ESTX 50 PR	3.545,88	0,39%	18,14%	3.578,04	2.908,70
XTRA DAX	12.380,94	0,75%	17,26%	12.656,05	10.279,20
S&P 500	2.971,48	-0,24%	18,49%	3.027,98	2.346,58
IBEX 35	9.184,10	0,60%	7,54%	9.587,60	8.286,20
NIKKEI 225	21.878,90	-0,77%	9,31%	24.448,07	18.948,58

