

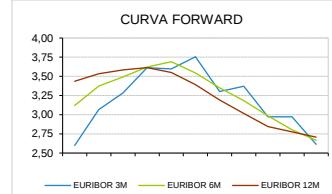
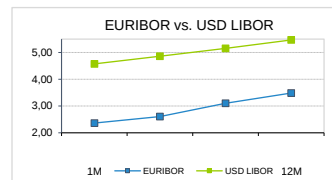
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

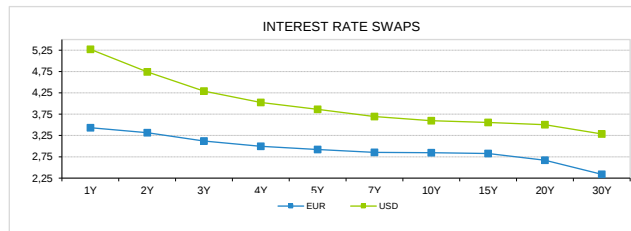
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,3630	-2	47	1M	4,5750	-1	17	3,9283	0,9250
3M	2,6070	0	34	3M	4,8593	1	5	4,0463	1,1200
6M	3,1030	5	29	6M	5,1510	2	-5	4,2011	1,2200
12M	3,4860	4	16	12M	5,4683	3	-9	4,2775	1,5200

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4321	2	17	3,1920	2,6080	2,6505
2Y	3,3154	1	7	2,9523	2,6100	2,6652
3Y	3,1190	0	3	2,8390	2,6220	2,6975
4Y	2,9946	-1	2	2,7850	2,6388	2,7293
5Y	2,9221	-2	1	2,7600	2,6610	2,7610
7Y	2,8530	-3	0	2,7500	2,7150	2,7930
10Y	2,8465	-4	-2	2,7840	2,7560	2,7715
15Y	2,8280	-4	-1	2,7555	2,6525	2,5640
20Y	2,6714	-4	0	2,5830	2,4570	2,3510
30Y	2,3393	-4	6	2,2600	2,1410	2,0450

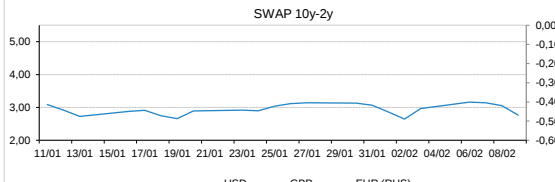
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,00
EUA	4,75
Reino Unido	4,00
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,35
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,2712	2	20	4,1940	3,1783	3,1465
2Y	4,7425	3	23	3,7355	3,1669	3,1785
3Y	4,2892	3	22	3,5663	3,1821	3,1995
4Y	4,0237	2	20	3,4700	3,1790	3,2526
5Y	3,8622	1	18	3,4040	3,1910	3,2790
7Y	3,6930	1	15	3,3768	3,2260	3,2940
10Y	3,5960	1	12	3,3893	3,2830	3,3593
15Y	3,5565	-1	8	3,3894	3,3214	3,3387
20Y	3,5043	-1	8	3,3530	3,2400	3,2099
30Y	3,2855	-2	8	3,1290	3,0248	2,9631

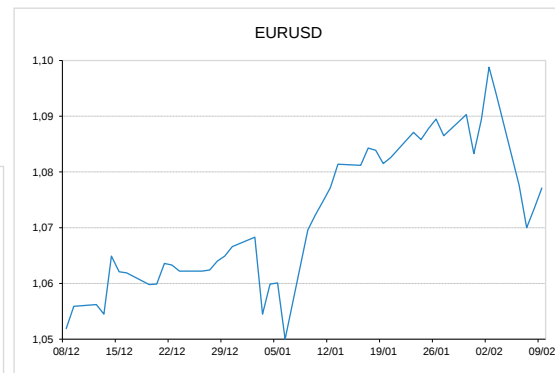
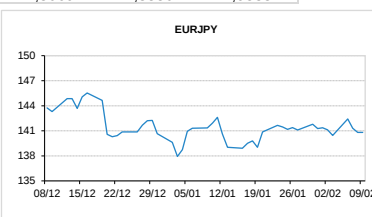
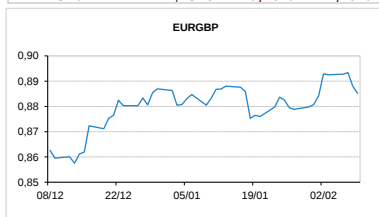


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	84,22	-0,87	4,33	OT 2Y	2,742	-0,01	-0,80
JETFUEL	909,85	-1,57	-25,69	OT 5Y	2,805	-0,04	3,70
DIESEL	861,61	3,78	-29,97	OT 10Y	3,155	-0,06	-9,90
COBRE	8.921,50	-32,50	303,00	BUND 10Y	1,930	-6,14	-4,50
ZINCO	3.152,00	0,25	119,00	SCHATZ 2Y	3,023	-2,01	-1,70
OURO	1.871,81	-3,68	0,00	T-NOTE 10Y	4,312	-2,16	4,60
TRIGO	764,00	-0,75	22,50	T-NOTE 2Y	4,764	1,02	27,10
LICENÇA C02	91,22	0,94	9,77	GILT 10Y	3,416	-1,16	-35,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0771	0,34%	0,70%	1,0829	1,0881	1,0986
EUR/GBP	0,88515	0,32%	-0,53%	0,8882	0,8905	0,8949
EUR/JPY	140,8	0,01%	0,39%	140,79	140,78	140,75
EUR/CHF	0,9894	-0,28%	-0,06%	0,9853	0,9805	0,9713
EUR/BRL	5,6421	-1,24%	0,02%	5,7668	5,8945	6,1392
EUR/PLN	4,7520	-0,26%	-1,19%	4,8069	4,8550	4,9538



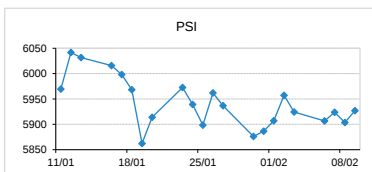
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0771	0,8852	140,80	0,9894	11,1052	7,4430	1,4442	1,54536	5,6421	10,9086
USD	0,9290	-	0,8217	130,895	0,9191	10,3035	6,9141	1,3415	1,4346	5,2605	10,1162

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,564	0,09	-8,81
BCP	0,211	0,48	43,85
CORT. AMORIM	9,380	0,21	7,57
CTT	3,660	-0,27	18,83
EDP	4,591	-0,91	-1,40
EDP R	19,925	-0,87	-3,18
GALP	11,980	0,88	-5,00
GREENVOLT	7,600	-0,13	-2,56
J MARTINS	19,450	1,41	-3,62
MOTA ENGIL	2,050	5,67	75,21
NAVIGATOR	3,232	-0,12	-6,43
NOS	3,998	1,16	5,66
REN	2,525	0,40	0,20
SEMAPA	12,920	0,78	4,53
SONAE SGPS	0,937	1,24	0,16

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	5,67
J MARTINS	1,41
SONAE SGPS	1,24
NOS	1,16
GALP	0,88
NAVIGATOR	-0,12
GREENVOLT	-0,13
CTT	-0,27
EDP R	-0,87
EDP	-0,91



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.926,73	0,39%	3,50%	6.370,78	5.128,86
CAC40	7.188,36	0,96%	11,04%	7.233,94	5.628,42
ESTX 50 PR	4.250,14	0,97%	12,03%	4.275,58	3.249,57
XTRA DAX	15.523,42	0,72%	11,49%	15.658,56	11.862,84
S&P 500	4.125,73	0,19%	7,45%	4.637,30	3.491,58
IBEX 35	9.250,70	0,25%	12,41%	9.296,30	7.189,60
NIKKEI 225	27.584,35	-0,08%	5,71%	29.222,77	24.681,74

