

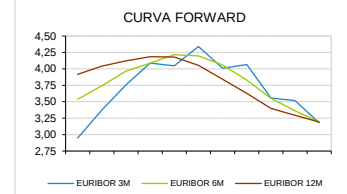
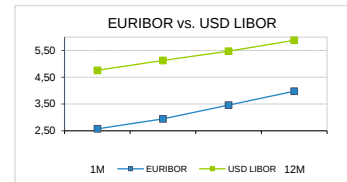
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

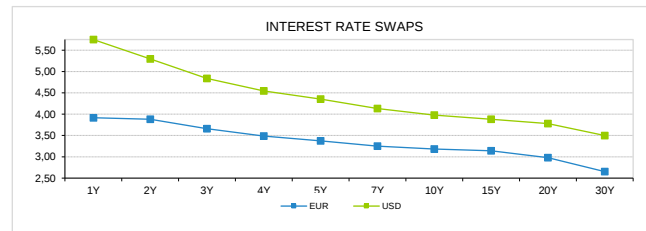
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,5730	1	21	1M	4,7597	4	18	4,0829	1,0400
3M	2,9480	0	34	3M	5,1247	10	27	4,2415	1,4050
6M	3,4610	1	36	6M	5,4741	13	32	4,4749	1,5400
12M	3,9780	3	49	12M	5,8807	16	41	4,7335	2,0800

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9161	-3	48	3,8420	2,9500	2,9060
2Y	3,8793	-5	57	3,5260	2,9289	2,9085
3Y	3,6572	-5	54	3,3395	2,9230	2,9235
4Y	3,4874	-5	49	3,2360	2,9205	2,9445
5Y	3,3750	-5	45	3,1730	2,9250	2,9640
7Y	3,2505	-3	39	3,1090	2,9520	3,0000
10Y	3,1818	-1	33	3,0960	2,9935	2,9970
15Y	3,1403	0	29	3,0520	2,9010	2,8100
20Y	2,9800	0	28	2,8820	2,7190	2,6070
30Y	2,6525	3	31	2,5660	2,4190	2,3200

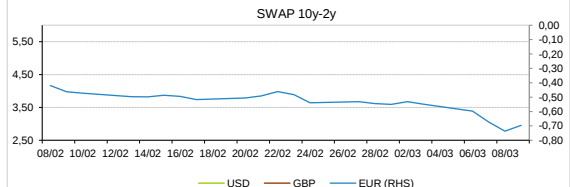
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,00
EUA	4,75
Reino Unido	4,00
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,60
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,7493	-4	47	4,9067	3,6015	3,4055
2Y	5,2961	-9	53	4,3366	3,5523	3,4865
3Y	4,8371	-9	51	4,0810	3,5055	3,5009
4Y	4,5434	-7	48	3,9205	3,5060	3,5179
5Y	4,3519	-6	45	3,8730	3,4890	3,5335
7Y	4,1312	-4	39	3,7560	3,4860	3,5350
10Y	3,9794	-2	33	3,7265	3,5542	3,5465
15Y	3,8807	-1	27	3,6676	3,5165	3,4510
20Y	3,7786	0	21	3,5665	3,4200	3,3050
30Y	3,4989	1	15	3,3335	3,1697	3,0768

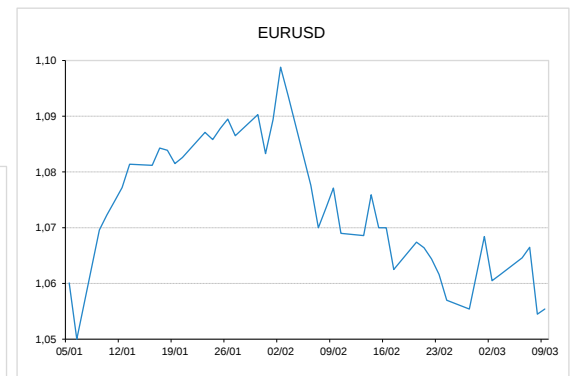
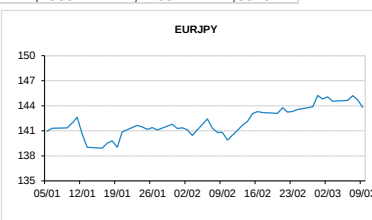
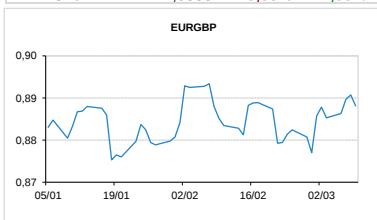


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	83,20	0,54	-0,86	OT 2Y	3,241	-0,03	52,50
JETFUEL	854,68	-14,75	-55,16	OT 5Y	3,236	-0,03	43,30
DIESEL	824,06	-14,55	-37,54	OT 10Y	3,492	-0,02	29,20
COBRE	8.859,50	147,00	18,00	BUND 10Y	2,385	0,96	36,10
ZINCO	2.989,00	24,25	-150,00	SCHATZ 2Y	3,596	-5,86	60,10
OURO	1.827,41	13,61	-34,37	T-NOTE 10Y	4,598	-2,58	30,70
TRIGO	670,25	-17,25	-97,75	T-NOTE 2Y	5,192	-10,11	63,00
LICENÇA C02	98,86	1,01	7,90	GILT 10Y	3,930	4,24	40,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0554	0,09%	-2,01%	1,0613	1,0666	1,0766
EUR/GBP	0,88814	0,29%	-0,34%	0,8910	0,8932	0,8976
EUR/JPY	143,82	0,61%	-2,10%	143,81	143,79	143,77
EUR/CHF	0,9905	0,23%	-0,01%	0,9861	0,9814	0,9733
EUR/BRL	5,4501	-0,48%	3,90%	5,5686	5,6825	5,8717
EUR/PLN	4,6833	-0,03%	1,55%	4,7339	4,7768	4,8579



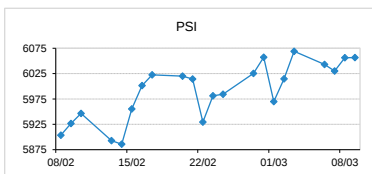
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0554	0,8881	143,82	0,9905	11,3179	7,4415	1,4570	1,60005	5,4501	11,2456
USD	0,9462	-	0,8395	136,325	0,9369	10,7233	7,0409	1,3764	1,5116	5,1461	10,6353

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,748	-0,34	-5,13
BCP	0,229	-0,17	56,56
CORT. AMORIM	9,860	-0,10	13,07
CTT	3,740	-0,53	21,43
EDP	4,749	0,59	2,00
EDP R	20,190	-0,49	-1,90
GALP	10,885	-0,14	-13,68
GREENVOLT	7,210	0,00	-7,56
J MARTINS	19,930	1,32	-1,24
MOTA ENGIL	1,594	-1,48	36,24
NAVIGATOR	3,350	-0,65	-3,01
NOS	4,252	-0,93	12,37
REN	2,520	-0,20	0,00
SEMAPA	14,160	0,00	14,56
SONAE SGPS	1,055	0,38	12,83

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	1,32
EDP	0,59
SONAE SGPS	0,38
EDP R	-0,49
CTT	-0,53
NAVIGATOR	-0,65
NOS	-0,93
MOTA ENGIL	-1,48



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.056,63	0,01%	5,77%	6.370,78	5.128,86
CAC40	7.315,88	-0,12%	13,01%	7.401,15	5.628,42
ESTX 50 PR	4.286,12	-0,05%	12,98%	4.324,27	3.249,57
XTRA DAX	15.633,21	0,01%	12,28%	15.706,37	11.862,84
S&P 500	3.996,11	0,08%	4,06%	4.637,30	3.491,58
IBEX 35	9.430,50	-0,38%	14,60%	9.528,30	7.189,60
NIKKEI 225	28.623,15	0,63%	9,69%	29.222,77	24.966,50

