

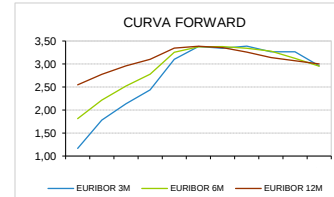
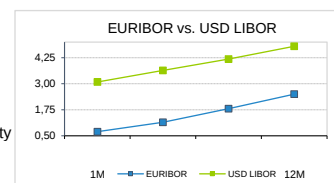
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

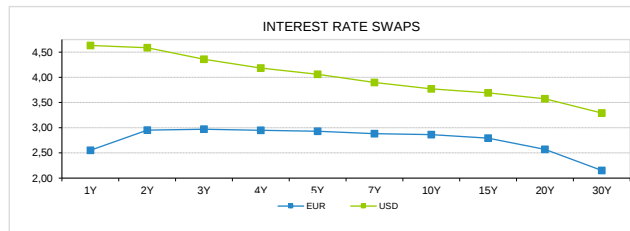
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	0,6980	2	64	1M	3,0840	3	66	2,3471	0,3350
3M	1,1530	3	69	3M	3,6414	4	66	2,7929	0,6125
6M	1,8030	4	88	6M	4,1827	6	62	3,4016	0,6450
12M	2,5000	6	110	12M	4,7996	12	77	4,1519	'A Invalid Security

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5505	6	113	3,3679	2,8685	2,7745
2Y	2,9520	13	116	4,1790	2,8670	2,7517
3Y	2,9699	14	109	3,0900	2,8368	2,7600
4Y	2,9479	14	101	3,0355	2,8090	2,7730
5Y	2,9310	13	95	2,9855	2,8020	2,7890
7Y	2,8830	11	81	2,9230	2,8090	2,7820
10Y	2,8640	10	67	2,8970	2,7880	2,7090
15Y	2,7930	7	50	2,7775	2,5965	2,4190
20Y	2,5710	5	39	2,5223	2,3250	2,1490
30Y	2,1530	2	23	2,1030	1,9375	1,8000

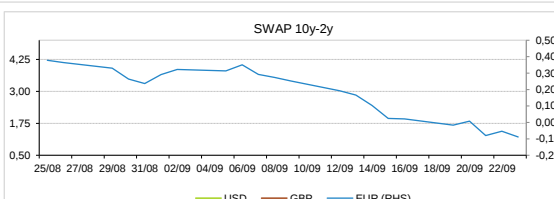
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	1,25
EUA	3,25
Reino Unido	2,25
Japão	0,10
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,6320	3	87	4,6050	3,5820	3,4569
2Y	4,5882	6	90	4,1790	3,5330	3,4457
3Y	4,3575	6	87	3,9890	3,5316	3,4180
4Y	4,1831	5	86	3,8680	3,4950	3,4149
5Y	4,0617	4	85	3,8078	3,4610	3,4276
7Y	3,8988	3	76	3,6840	3,4580	3,4460
10Y	3,7729	1	64	3,5695	3,4731	3,4472
15Y	3,6908	-1	50	3,5711	3,4190	3,3458
20Y	3,5752	-2	42	3,4558	3,2900	3,1819
30Y	3,2919	-3	33	3,1823	3,0349	2,9100

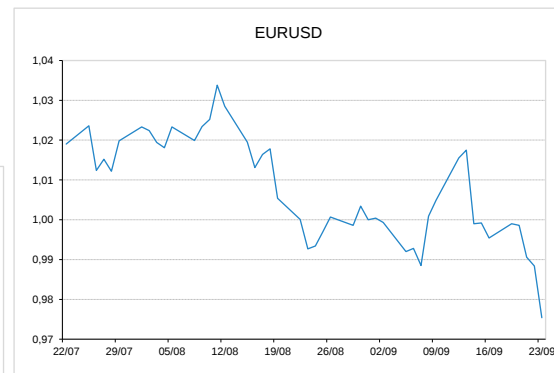
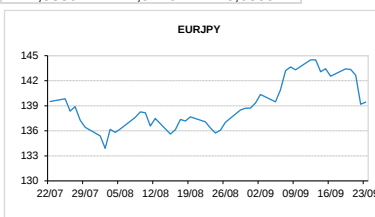


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	85,88	-4,58	-13,29	OT 2Y	1,956	0,12	98,20
JETFUEL	1,034,50	14,75	-146,25	OT 5Y	2,538	0,12	79,10
DIESEL	1,024,49	19,25	-109,76	OT 10Y	3,071	0,10	61,20
COBRE	7,684,00	-10,00	-347,00	BUND 10Y	1,681	5,07	72,00
ZINCO	3,123,75	9,25	-411,02	SCHATZ 2Y	2,488	4,93	91,80
OURO	1,646,85	-24,38	-101,30	T-NOTE 10Y	4,446	3,63	55,60
TRIGO	881,50	-29,25	81,00	T-NOTE 2Y	4,591	6,50	85,50
LICENÇA C02	66,11	-4,33	-23,18	GILT 10Y	4,139	36,89	123,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	0,9754	-1,32%	-1,74%	0,9819	0,9888	0,9989
EUR/GBP	0,88201	-1,07%	-4,37%	0,8867	0,8921	0,9038
EUR/JPY	139,43	-0,18%	-2,22%	139,43	139,42	139,40
EUR/CHF	0,9541	0,73%	0,75%	0,9524	0,9499	0,9442
EUR/BRL	5,0938	-1,21%	-0,06%	5,2300	5,3646	5,6020
EUR/PLN	4,7496	0,01%	0,43%	4,8350	4,9226	5,0599



FIXINGS CONTRA USD e EUR

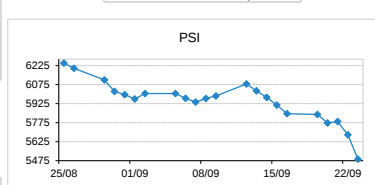
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	0,9754	0,8820	139,43	0,9541	10,9449	7,4365	1,3202	1,48609	5,0938	10,3009
USD	1,0303	-	0,9171	143,265	0,9816	11,2619	7,6614	1,3579	1,5294	5,2374	10,6123

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,842	-5,15	15,95
BCP	0,137	-2,15	-3,05
CORT. AMORIM	8,930	-3,46	-20,83
CTT	2,620	-6,43	-42,48
EDP	4,724	-2,01	-2,24
EDP R	22,520	-2,17	2,83
GALP	9,394	-6,99	10,26
J MARTINS	21,160	-2,58	5,27
MOTA ENGIL	1,102	-4,67	-13,64
NAVIGATOR	3,268	-4,83	-2,45
NOS	3,466	-1,81	1,64
REN	2,475	-1,39	-2,75
SEMAPA	12,460	-3,86	6,50
SONAE SGPS	0,853	-5,64	-15,00
GREENVOLT	8,540	-2,62	37,52

MAIORES GANHOS/PERDAS

Título	Variação %
NAVIGATOR	-4,83
ALTRI	-5,15
SONAE SGPS	-5,64
CTT	-6,43
GALP	-6,99



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5,487,44	-3,37%	-1,47%	6,370,78	5,163,65
CAC40	5,783,41	-2,28%	-19,15%	7,384,86	5,756,38
ESTX 50 PR	3,348,60	-2,29%	-22,10%	4,415,23	3,330,10
XTRA DAX	12,284,19	-1,97%	-22,67%	16,290,19	12,180,76
S&P 500	3,688,61	-1,85%	-22,61%	4,818,62	3,636,87
IBEX 35	7,583,50	-2,46%	-12,97%	9,198,10	7,287,70
NIKKEI 225	27,153,83	-0,58%	-5,69%	30,414,61	24,681,74

