

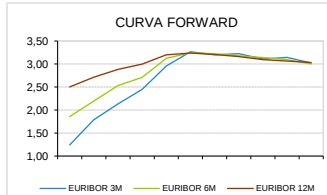
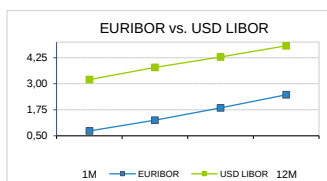
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

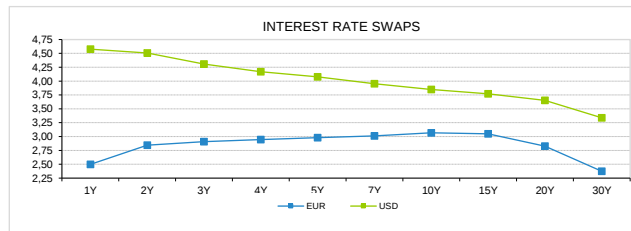
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	0,7330	3	37	1M	3,1981	1	56	2,3455	0,2200
3M	1,2480	5	43	3M	3,7840	4	64	3,1795	0,4850
6M	1,8380	11	50	6M	4,2837	4	59	4,0085	0,8500
12M	2,4700	11	55	12M	4,8250	10	68	4,8270	1,3900

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4990	13	62	3,1924	3,0650	3,1030
2Y	2,8450	15	65	3,1210	3,0940	3,0970
3Y	2,9065	14	66	3,1040	3,0950	3,1220
4Y	2,9445	14	66	3,1090	3,0960	3,1440
5Y	2,9795	14	64	3,1060	3,1110	3,1642
7Y	3,0111	12	59	3,1140	3,1440	3,1765
10Y	3,0675	11	52	3,1470	3,1470	3,0880
15Y	3,0480	8	43	3,0580	2,9330	2,7568
20Y	2,8260	7	33	2,7930	2,6280	2,4428
30Y	2,3742	4	19	2,3310	2,1860	2,0325

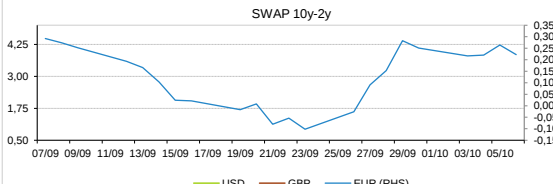
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	1,25
EUA	3,25
Reino Unido	2,25
Japão	0,10
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,60
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,5765	4	62	4,3710	3,7080	3,6035
2Y	4,5063	6	63	4,1321	3,6914	3,5600
3Y	4,3085	5	61	3,9992	3,6675	3,5270
4Y	4,1694	6	58	3,9196	3,6305	3,5320
5Y	4,0770	6	56	3,8670	3,5975	3,5740
7Y	3,9518	6	50	3,7655	3,5965	3,5450
10Y	3,8492	6	42	3,7280	3,6156	3,5300
15Y	3,7702	4	31	3,6480	3,5163	3,4325
20Y	3,6520	3	25	3,5327	3,3690	3,2380
30Y	3,3386	1	16	3,2175	3,0686	2,9493

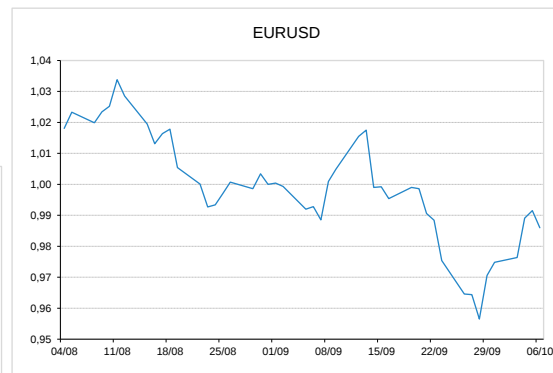
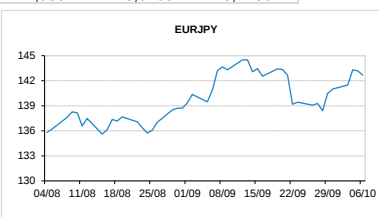
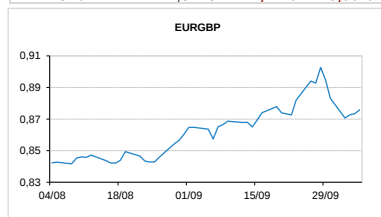


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	94,22	0,85	2,25	OT 2Y	2,012	0,07	97,10
JETFUEL	1,110,71	66,99	-51,50	OT 5Y	2,524	0,07	55,60
DIESEL	1,132,06	67,34	-1,63	OT 10Y	3,176	0,06	47,00
COBRE	7,702,00	-38,50	26,00	BUND 10Y	1,717	6,33	50,20
ZINCO	3,087,00	5,49	-143,50	SCHATZ 2Y	2,328	11,52	55,80
OURO	1,710,37	-5,89	8,23	T-NOTE 10Y	4,484	4,91	39,90
TRIGO	882,75	-19,25	65,75	T-NOTE 2Y	4,558	4,87	67,60
LICENÇA C02	69,27	2,20	-0,61	GILT 10Y	4,523	24,15	120,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	0,986	-0,55%	-0,68%	0,9935	0,9995	1,0095
EUR/GBP	0,87583	-0,28%	-2,10%	0,8810	0,8872	0,9007
EUR/JPY	142,68	0,35%	-1,24%	142,67	142,67	142,64
EUR/CHF	0,9717	0,06%	0,36%	0,9696	0,9667	0,9600
EUR/BRL	5,1096	0,61%	1,83%	5,2520	5,3780	5,6114
EUR/PLN	4,8775	-1,21%	-3,00%	4,9891	5,0703	5,2236



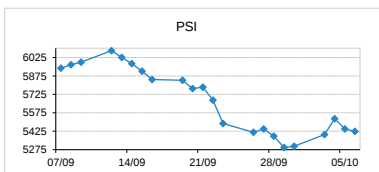
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	0,9860	0,8758	142,68	0,9717	10,8997	7,4394	1,3477	1,52932	5,1096	10,4792
USD	1,0163	-	0,8932	144,88	0,9893	11,0824	7,5611	1,3723	1,5553	5,1856	10,6673

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,115	0,69	22,49
BCP	0,132	-0,23	-6,32
CORT. AMORIM	8,990	-2,07	-20,30
CTT	2,850	-0,35	-37,43
EDP	4,437	-1,31	-8,17
EDP R	21,820	-0,59	-0,37
GALP	10,330	-0,43	21,24
J MARTINS	18,990	0,42	-5,52
MOTA ENGIL	1,078	-1,46	-14,05
NAVIGATOR	3,544	0,51	5,79
NOS	3,476	-0,23	1,94
REN	2,435	-0,81	-4,32
SEMAPA	12,240	-0,16	4,62
SONAE SGPS	0,850	0,12	-15,25
GREENVOLT	8,350	0,36	34,46

MAIORES GANHOS/PERDAS	
Título	Variação %
ALTRI	0,69
NAVIGATOR	0,51
J MARTINS	0,42
GREENVOLT	0,36
SONAE SGPS	0,12
EDP R	-0,59
REN	-0,81
EDP	-1,31
MOTA ENGIL	-1,46
CORT. AMORI	-2,07



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5,424,35	-0,36%	-2,61%	6,370,78	5,163,65
CAC40	5,943,53	-0,70%	-16,91%	7,384,86	5,628,42
ESTX 50 PR	3,436,93	-0,31%	-20,04%	4,415,23	3,249,57
XTRA DAX	12,476,33	-0,33%	-21,46%	16,290,19	11,862,84
S&P 500	3,772,14	-0,24%	-20,81%	4,818,62	3,584,13
IBEX 35	7,514,60	-0,86%	-13,76%	9,198,10	7,242,20
NIKKEI 225	27,311,30	0,70%	-5,14%	29,960,93	24,681,74

