

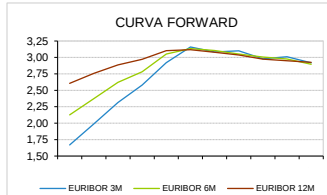
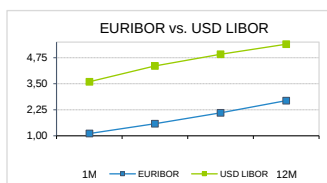
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

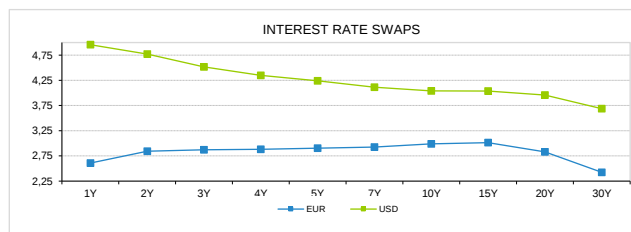
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,1090	7	41	1M	3,5964	2	52	2,7695	0,2500
3M	1,5780	0	41	3M	4,3580	3	73	3,2624	0,4200
6M	2,1030	0	30	6M	4,9156	4	71	3,8679	0,6900
12M	2,6900	-4	13	12M	5,3997	3	56	4,4772	1,2000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6069	-2	1	3,0873	2,9210	2,9969
2Y	2,8440	-3	-20	4,2359	2,9480	2,9946
3Y	2,8720	-3	-22	2,9830	3,1540	3,0190
4Y	2,8818	-3	-19	2,9830	2,9710	3,0480
5Y	2,9023	-3	-17	2,9830	2,9900	3,0791
7Y	2,9269	-3	-10	2,9960	3,2440	3,3255
10Y	2,9878	-3	-3	3,0550	3,0875	3,0865
15Y	3,0132	-2	6	3,0240	2,9310	2,7970
20Y	2,8292	-2	11	2,7970	2,6595	2,5066
30Y	2,4253	0	16	2,5070	2,2470	2,1080

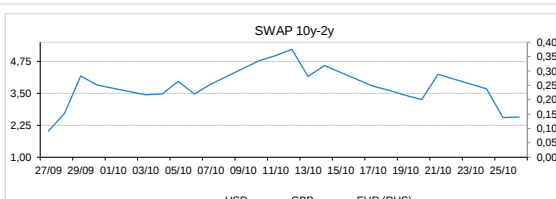
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	1,25
EUA	3,25
Reino Unido	2,25
Japão	0,10
Canadá	3,75
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,60
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,9570	-6	30	4,5131	3,7946	3,7830
2Y	4,7717	-7	10	4,2359	3,7675	3,7430
3Y	4,5182	-7	3	4,0923	3,7720	3,7522
4Y	4,3481	-7	0	4,0137	3,7590	3,7675
5Y	4,2405	-8	0	3,9686	3,7440	3,7984
7Y	4,1143	-8	3	3,9059	3,7903	3,8480
10Y	4,0412	-9	10	3,9170	4,1142	3,9012
15Y	4,0377	-10	22	3,9237	3,8367	3,8100
20Y	3,9587	-10	28	3,8410	3,7231	3,6340
30Y	3,6875	-10	34	3,5720	3,4390	3,3434

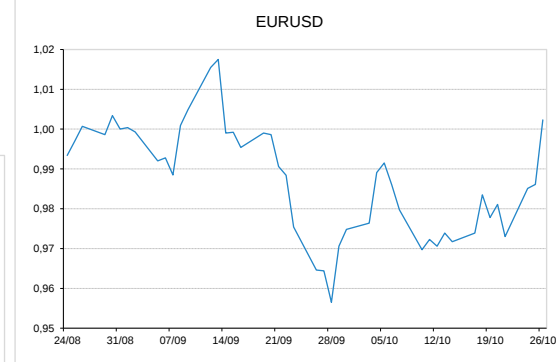
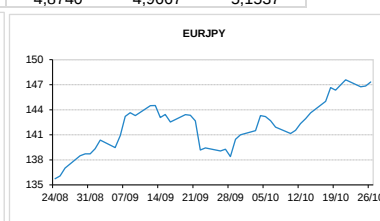


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	95,69	2,17	12,83	OT 2Y	2,012	0,03	-5,10
JETFUEL	1,067,25	-11,00	78,17	OT 5Y	2,515	0,00	-16,00
DIESEL	1,127,25	-13,00	143,17	OT 10Y	3,143	-0,04	-3,20
COBRE	7,516,00	-33,00	90,00	BUND 10Y	1,736	-5,66	0,30
ZINCO	2,938,50	-60,75	-81,00	SCHATZ 2Y	2,436	-0,25	-7,20
OURO	1,666,76	13,60	44,40	T-NOTE 10Y	4,598	-6,84	2,80
TRIGO	840,75	6,00	-17,25	T-NOTE 2Y	4,727	-6,32	2,80
LICENÇA C02	75,17	-1,94	4,84	GILT 10Y	3,750	-8,27	-72,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0023	1,64%	3,91%	1,0100	1,0166	1,0289
EUR/GBP	0,86603	0,62%	3,23%	0,8702	0,8745	0,8843
EUR/JPY	147,32	-0,33%	-5,60%	147,31	147,30	147,28
EUR/CHF	0,9935	-0,22%	-3,93%	0,9902	0,9866	0,9785
EUR/BRL	5,3583	-1,13%	-3,33%	5,5021	5,6283	5,8766
EUR/PLN	4,7523	0,30%	0,04%	4,8740	4,9667	5,1537



FIXINGS CONTRA USD e EUR

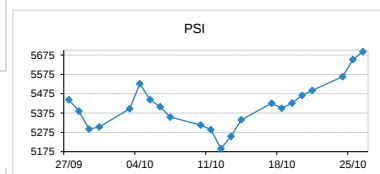
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0023	0,8660	147,32	0,9935	10,9400	7,4380	1,3651	1,54935	5,3583	10,3259
USD	0,9953	-	0,862	146,615	0,9876	10,8931	7,4025	1,3562	1,5411	5,3288	10,2703

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,665	-1,82	35,66
BCP	0,139	-3,00	-1,28
CORT. AMORIM	9,940	3,11	-11,88
CTT	3,010	1,01	-33,92
EDP	4,485	2,02	-7,18
EDP R	21,710	4,98	-0,87
GALP	10,010	3,09	17,49
J MARTINS	21,320	-0,84	6,07
MOTA ENGIL	1,184	-0,34	-5,59
NAVIGATOR	3,870	-3,64	15,52
NOS	3,826	1,22	12,20
REN	2,590	1,37	1,77
SEMAPA	12,940	-1,22	10,60
SONAE SGPS	0,961	-0,41	-4,19
GREENVOLT	7,830	0,90	26,08

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	4,98
CORT. AMORIM	3,11
GALP	3,09
EDP	2,02
REN	1,37
J MARTINS	-0,84
SEMAPA	-1,22
ALTRI	-1,82
BCP	-3,00
NAVIGATOR	-3,64



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5,692,79	0,73%	2,21%	6,370,78	5,128,86
CAC40	6,276,31	0,41%	-12,26%	7,384,86	5,628,42
ESTX 50 PR	3,605,31	0,55%	-16,12%	4,415,23	3,249,57
XTRA DAX	13,195,81	1,09%	-16,93%	16,290,19	11,862,84
S&P 500	3,882,40	0,58%	-18,56%	4,818,62	3,491,58
IBEX 35	7,871,30	0,98%	-9,67%	9,198,10	7,189,60
NIKKEI 225	27,431,84	0,67%	-4,72%	29,960,93	24,681,74

