

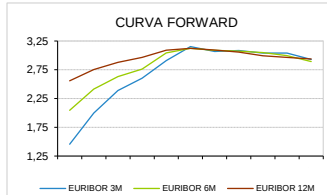
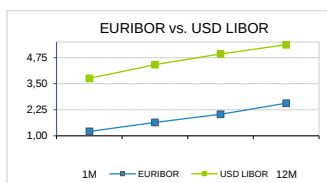
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

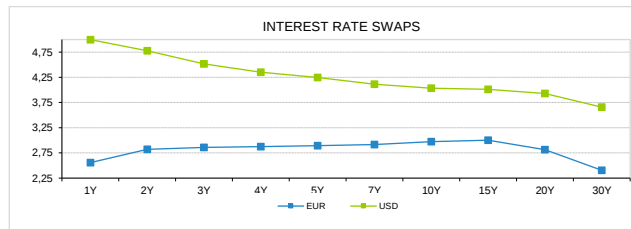
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,2080	8	52	1M	3,7539	12	63	2,7820	0,2500
3M	1,6410	4	45	3M	4,4147	4	77	3,2001	0,2950
6M	2,0340	-8	18	6M	4,9283	0	72	3,7641	0,6000
12M	2,5670	-10	-5	12M	5,3724	-2	52	4,3720	1,0200

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5577	6	1	3,0903	2,9180	2,9840
2Y	2,8195	14	-13	3,0212	2,9460	2,9835
3Y	2,8605	16	-16	2,9895	3,1540	3,0080
4Y	2,8750	17	-17	2,9850	2,9620	3,0360
5Y	2,8946	17	-16	2,9860	2,9810	3,0675
7Y	2,9175	15	-15	2,9940	3,2440	3,3255
10Y	2,9750	12	-12	3,0465	3,0720	3,0685
15Y	3,0025	9	-5	3,0140	2,9160	2,7820
20Y	2,8160	8	1	2,7840	2,6430	2,4890
30Y	2,4060	6	8	2,5070	2,2298	2,0930

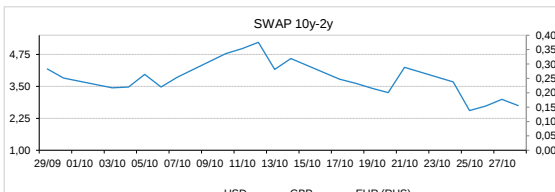
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,00
EUA	3,25
Reino Unido	2,25
Japão	0,10
Canadá	3,75
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,60
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,9980	12	50	4,4474	3,7810	3,7230
2Y	4,7776	15	33	4,2177	3,7939	3,7000
3Y	4,5161	14	27	4,0796	3,7625	3,6890
4Y	4,3513	15	25	4,0105	3,7425	3,7120
5Y	4,2466	14	25	3,9595	3,7275	3,7767
7Y	4,1151	12	24	3,8978	3,7610	3,7950
10Y	4,0343	10	26	3,9035	3,9146	3,8310
15Y	4,0114	8	30	3,8862	3,8003	3,7650
20Y	3,9300	7	34	3,8044	3,6700	3,5880
30Y	3,6584	5	37	3,5295	3,3998	3,3026

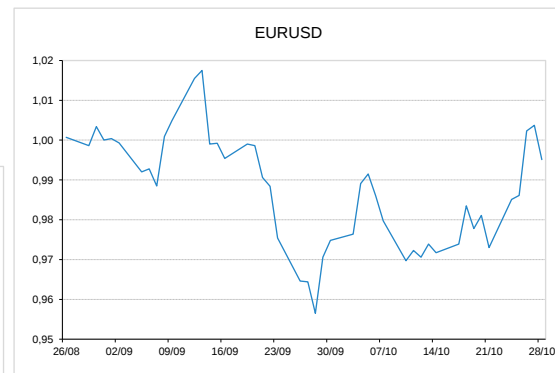
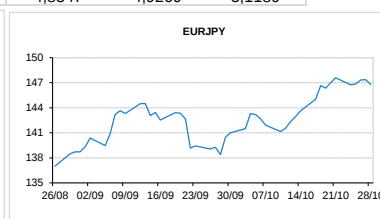


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	95,80	-1,16	7,75	OT 2Y	1,989	0,10	-18,20
JETFUEL	1,109,50	-4,13	114,33	OT 5Y	2,463	0,18	-16,00
DIESEL	1,176,50	-0,63	181,83	OT 10Y	3,076	0,14	-11,80
COBRE	7,755,00	-27,50	411,50	BUND 10Y	1,710	10,05	-10,90
ZINCO	2,978,00	-8,50	102,00	SCHATZ 2Y	2,380	10,81	-3,40
OURO	1,640,75	-22,57	-19,22	T-NOTE 10Y	4,596	6,25	19,90
TRIGO	829,75	-8,75	-73,50	T-NOTE 2Y	4,735	8,55	27,00
LICENÇA C02	81,70	1,49	16,55	GILT 10Y	3,633	-2,48	-71,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	0,9951	-0,86%	4,04%	1,0026	1,0091	1,0211
EUR/GBP	0,8612	0,73%	4,82%	0,8651	0,8693	0,8786
EUR/JPY	146,79	0,40%	-5,72%	146,78	146,77	146,75
EUR/CHF	0,9906	-0,32%	-4,08%	0,9873	0,9834	0,9753
EUR/BRL	5,3156	0,27%	-1,51%	5,4570	5,5793	5,8272
EUR/PLN	4,7182	0,09%	1,85%	4,8347	4,9269	5,1180



FIXINGS CONTRA USD e EUR

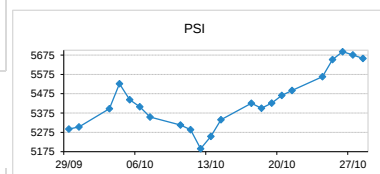
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	0,9951	0,8612	146,79	0,9906	10,9148	7,4438	1,3534	1,55252	5,3156	10,2948
USD	1,0050	-	0,8627	147,505	0,9964	10,9664	7,4809	1,3611	1,5609	5,3388	10,3405

ACCIONISTA

TITULO	COTACÃO	1D %	YTD %
ALTRI	5,625	1,17	34,71
BCP	0,142	0,64	0,85
CORT. AMORIM	9,630	-0,52	-14,63
CTT	3,060	1,66	-32,82
EDP	4,360	-3,39	-9,77
EDP R	21,190	-2,31	-3,24
GALP	10,200	-0,49	19,72
J MARTINS	20,600	1,08	2,49
MOTA ENGIL	1,206	0,67	-3,84
NAVIGATOR	3,842	0,05	14,69
NOS	3,888	1,36	14,02
REN	2,615	0,77	2,75
SEMAPA	12,880	1,26	10,09
SONAE SGPS	0,960	-0,05	-4,29
GREENVOLT	7,830	0,51	26,08

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	1,66
NOS	1,36
SEMAPA	1,26
ALTRI	1,17
J MARTINS	1,08
SONAE SGPS	-0,05
GALP	-0,49
CORT. AMORI	-0,52
EDP R	-2,31
EDP	-3,39



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5,657,59	-0,32%	1,58%	6,370,78	5,128,86
CAC40	6,273,05	0,46%	-12,30%	7,384,86	5,628,42
ESTX 50 PR	3,613,02	0,24%	-15,95%	4,415,23	3,249,57
XTRA DAX	13,243,33	0,24%	-16,63%	16,290,19	11,862,84
S&P 500	3,866,45	1,53%	-18,89%	4,818,62	3,491,58
IBEX 35	7,916,50	-0,06%	-9,15%	9,198,10	7,189,60
NIKKEI 225	27,105,20	-0,88%	-5,86%	29,960,93	24,681,74

