

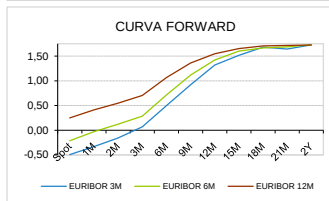
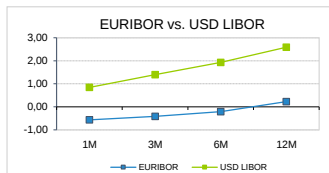
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

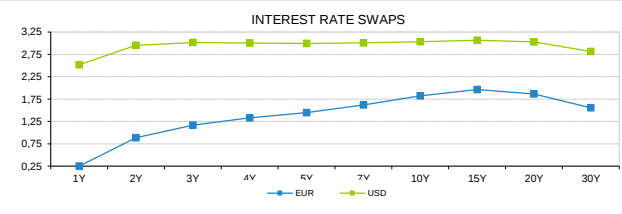
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5660	-1	-4	1M	0,8431	0	33	0,9411	-0,6250
3M	-0,4140	0	2	3M	1,3999	0	39	1,1179	-0,5225
6M	-0,2080	-1	13	6M	1,9320	-5	39	1,3770	-0,4100
12M	0,2270	-1	26	12M	2,5883	-9	32	1,7666	-0,7000

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	0,2505	-1	22	1,5510	1,8550
2Y	0,8870	-6	11	1,6370	1,8880
3Y	1,1670	-6	9	1,7095	1,9350
4Y	1,3326	-6	13	1,7630	1,9770
5Y	1,4480	-6	17	1,8145	2,0280
7Y	1,6190	-5	26	1,9110	2,1295
10Y	1,8230	-4	33	2,0549	2,2070
15Y	1,9632	-3	38	2,0886	2,0990
20Y	1,8633	-2	35	1,9290	1,8800
30Y	1,5560	-1	27	1,5860	1,5232

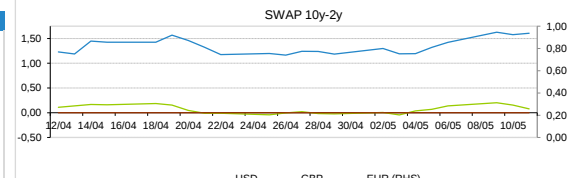
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,00
Reino Unido	1,00
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	12,75
Austrália	0,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5166	5	40	3,3421	2,9720	2,9850
2Y	2,9535	5	20	3,2384	2,9490	3,0210
3Y	3,0134	5	14	3,1575	2,9595	3,0480
4Y	3,0042	3	13	3,0983	2,9810	3,0528
5Y	2,9942	2	14	3,0760	2,9935	3,0735
7Y	3,0072	-1	16	3,0700	3,0145	3,1002
10Y	3,0310	-2	18	3,0815	3,0603	3,1043
15Y	3,0657	-4	22	3,0860	3,0380	3,0412
20Y	3,0304	-4	22	3,0210	3,1334	2,8931
30Y	2,8148	-5	17	2,7885	2,6908	2,6197

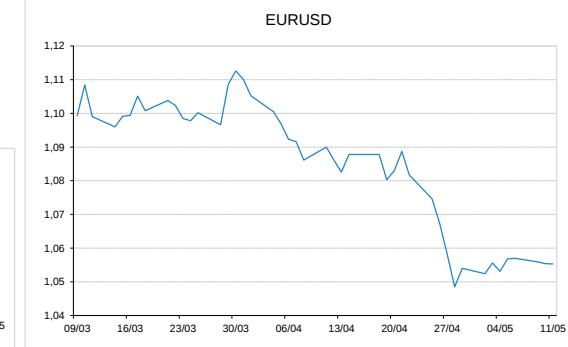
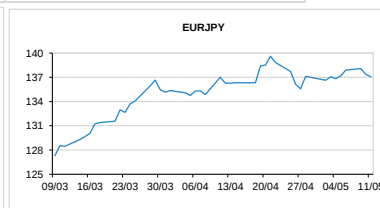
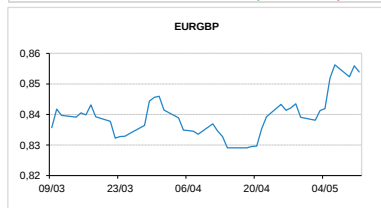


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	107,41	4,95	9,14	OT 2Y	0,372	-0,02	22,50
JETFUEL	1.199,56	30,88	126,14	OT 5Y	1,334	-0,08	41,30
DIESEL	1.082,56	24,38	70,14	OT 10Y	2,074	-0,07	38,10
COBRE	9.275,00	-9,00	-1.095,00	BUND 10Y	0,549	0,40	17,70
ZINCO	3.608,51	-14,99	-669,49	SCHATZ 2Y	0,747	-0,23	-2,80
OURO	1.853,42	15,15	-100,10	T-NOTE 10Y	3,729	-0,34	10,10
TRIGO	1.106,50	13,75	17,50	T-NOTE 2Y	3,133	5,29	2,90
LICENÇA C02	88,60	1,26	10,65	GILT 10Y	1,876	-1,39	-2,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0553	-0,01%	-3,18%	1,0606	1,0672	1,0821
EUR/GBP	0,85393	0,24%	-1,99%	0,8577	0,8616	0,8695
EUR/JPY	137,07	0,23%	-0,04%	137,07	137,07	137,07
EUR/CHF	1,0441	0,40%	-2,96%	1,0436	1,0423	1,0403
EUR/BRL	5,3777	0,59%	-4,93%	5,5538	5,7281	6,0688
EUR/PLN	4,6669	0,32%	-0,12%	4,7525	4,8445	5,0214



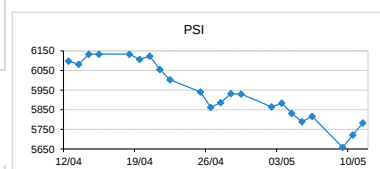
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0553	0,8539	137,07	1,0441	10,5401	7,4387	1,3642	1,506	5,3777	10,2006
USD	0,9481	-	0,8103	130,245	0,9906	9,9945	7,0514	1,2941	1,4295	5,1224	9,6822

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,715	-1,90	19,70
BCP	0,149	2,97	5,89
CORT. AMORIM	10,160	-1,36	-9,93
CTT	3,715	-1,85	-18,44
EDP	4,510	2,29	-6,66
EDP R	20,870	1,51	-4,70
GALP	10,650	1,87	25,00
J MARTINS	19,700	1,97	-1,99
MOTA ENGIL	1,274	0,79	-0,16
NAVIGATOR	3,900	0,52	16,42
NOS	3,794	-0,52	11,26
REN	2,900	0,52	13,95
SEMAPA	13,180	0,15	12,65
SONAE SGPS	1,028	-0,10	2,49
GREENVOLT	6,550	2,18	3,15

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	2,97
EDP	2,29
GREENVOLT	2,18
J MARTINS	1,97
GALP	1,87
SONAE SGPS	-0,10
NOS	-0,52
CORT. AMORIM	-1,36
CTT	-1,85
ALTRI	-1,90



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.783,00	1,08%	3,83%	6.153,32	4.859,53
CAC40	6.259,05	2,32%	-12,50%	7.384,86	5.756,38
ESTX 50 PR	3.642,31	2,46%	-15,26%	4.415,23	3.387,00
XTRA DAX	13.813,43	2,06%	-13,04%	16.290,19	12.438,85
S&P 500	4.029,29	0,71%	-15,45%	4.818,62	3.958,17
IBEX 35	8.313,20	2,14%	-4,60%	9.310,80	7.287,70
NIKKEI 225	26.213,64	0,18%	-8,95%	30.795,78	24.681,74

