

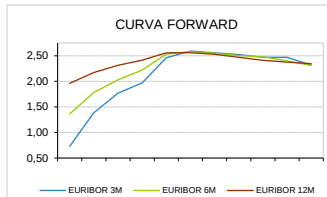
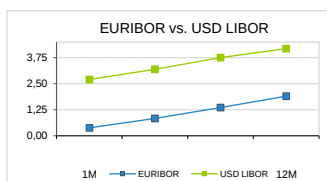
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

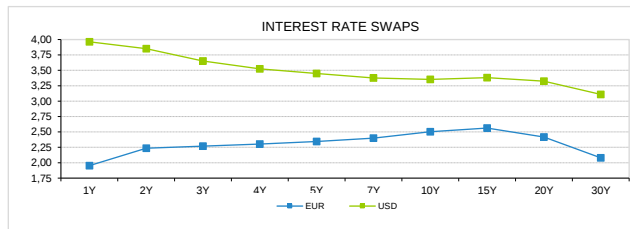
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	0,3810	-1	41	1M	2,7046	2	34	2,1801	0,0550
3M	0,8360	1	54	3M	3,1940	3	33	2,5689	0,3600
6M	1,3540	-1	63	6M	3,7521	4	33	3,1226	0,7950
12M	1,9030	-1	79	12M	4,1889	2	33	3,7630	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9522	8	86	2,5275	2,4055	2,5330
2Y	2,2365	9	93	2,4295	2,4615	2,5470
3Y	2,2698	8	89	2,4250	2,4820	2,5900
4Y	2,3040	8	86	2,4480	2,5030	2,6360
5Y	2,3450	8	84	2,4673	2,5363	2,6825
7Y	2,4000	7	79	2,5070	2,6155	2,7222
10Y	2,5035	6	75	2,5970	2,6680	2,6930
15Y	2,5630	5	67	2,5930	2,5440	2,4468
20Y	2,4170	4	61	2,4075	2,3160	2,2026
30Y	2,0790	4	49	2,0600	1,9718	1,8780

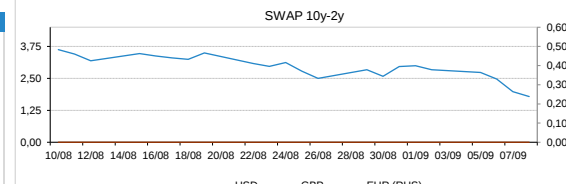
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	1,25
EUA	2,50
Reino Unido	1,75
Japão	0,10
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9633	4	31	3,6871	3,0840	3,1550
2Y	3,8505	4	38	3,4578	3,1050	3,1470
3Y	3,6519	3	42	3,3360	3,1210	3,1560
4Y	3,5252	3	47	3,2860	3,1260	3,1900
5Y	3,4491	2	51	3,2620	3,1330	3,2456
7Y	3,3770	1	53	3,2320	3,1880	3,2780
10Y	3,3534	1	54	3,2730	3,2732	3,2725
15Y	3,3812	1	51	3,2505	3,2020	3,1825
20Y	3,3231	1	47	3,1830	3,1740	3,1100
30Y	3,1093	1	42	3,0220	2,9280	2,8559

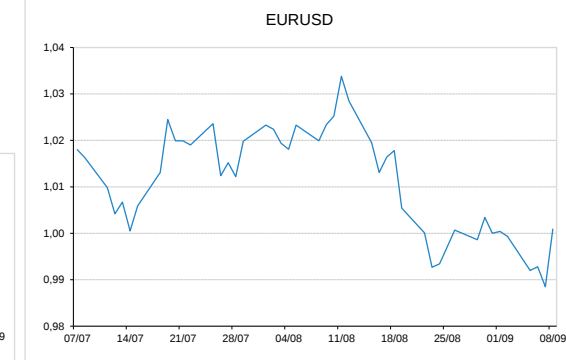
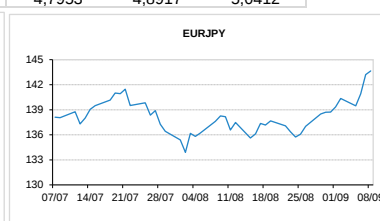


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	89,20	1,20	-5,92	OT 2Y	1,190	0,20	61,10
JETFUEL	1.110,74	-13,87	101,82	OT 5Y	2,039	0,13	95,00
DIESEL	1.089,22	-11,89	117,30	OT 10Y	2,727	0,10	84,20
COBRE	7.622,50	-60,50	-248,00	BUND 10Y	1,326	14,18	82,30
ZINCO	3.153,00	-52,50	-393,50	SCHATZ 2Y	1,950	21,79	73,90
OURO	1.707,64	-10,74	-81,32	T-NOTE 10Y	4,036	1,57	47,40
TRIGO	829,75	-14,50	30,50	T-NOTE 2Y	3,874	4,99	53,30
LICENÇA C02	67,65	-1,38	-16,16	GILT 10Y	3,415	14,12	105,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0009	1,25%	-1,86%	1,0070	1,0137	1,0235
EUR/GBP	0,86656	-0,17%	-2,87%	0,8704	0,8750	0,8843
EUR/JPY	143,65	-0,31%	-4,20%	143,65	143,64	143,62
EUR/CHF	0,9685	0,90%	0,56%	0,9672	0,9657	0,9621
EUR/BRL	5,198	0,06%	0,26%	5,3446	5,4877	5,7566
EUR/PLN	4,7024	0,20%	-0,07%	4,7953	4,8917	5,0412



FIXINGS CONTRA USD e EUR

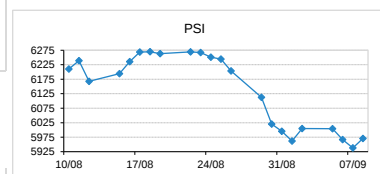
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0009	0,8666	143,65	0,9685	10,6975	7,4361	1,3056	1,47659	5,1980	10,0332
USD	1,0043	-	0,8703	143,95	0,9733	10,7477	7,4682	1,3128	1,4841	5,2185	10,0825

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,245	-0,94	25,61
BCP	0,153	6,54	8,66
CORT. AMORIM	9,850	-0,10	-12,68
CTT	3,295	2,01	-27,66
EDP	4,963	0,89	2,71
EDP R	25,250	2,64	15,30
GALP	10,235	-2,85	20,13
J MARTINS	22,320	0,27	11,04
MOTA ENGIL	1,194	-0,67	-6,43
NAVIGATOR	3,642	-1,57	8,72
NOS	3,510	-1,02	2,93
REN	2,600	-0,38	2,16
SEMAPA	14,180	0,28	21,20
SONAE SGPS	0,969	-1,02	-3,39
GREENVOLT	9,050	1,57	45,73

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	6,54
EDP R	2,64
CTT	2,01
GREENVOLT	1,57
EDP	0,89
ALTRI	-0,94
NOS	-1,02
SONAE SGPS	-1,02
NAVIGATOR	-1,57
GALP	-2,85



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.970,78	0,55%	7,21%	6.370,78	5.163,65
CAC40	6.123,34	0,29%	-14,40%	7.384,86	5.756,38
ESTX 50 PR	3.512,14	0,29%	-18,29%	4.415,23	3.357,06
XTRA DAX	12.903,83	-0,09%	-18,77%	16.290,19	12.390,95
S&P 500	4.004,70	0,62%	-15,98%	4.818,62	3.636,87
IBEX 35	7.924,30	0,87%	-9,06%	9.198,10	7.287,70
NIKKEI 225	28.065,28	2,31%	-2,52%	30.795,78	24.681,74

