

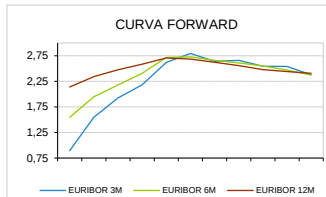
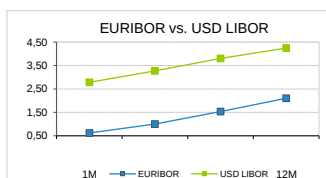
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

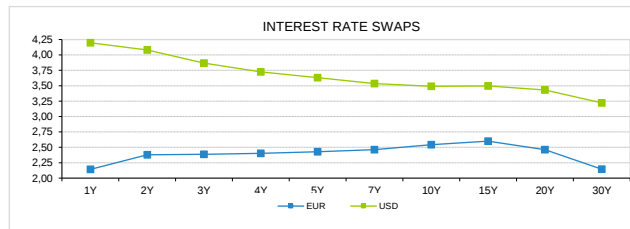
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	0,6190	3	65	1M	2,7834	1	40	2,1195	0,2050
3M	1,0000	1	67	3M	3,2701	2	35	2,5634	0,5000
6M	1,5380	4	77	6M	3,8064	0	30	3,1374	0,8950
12M	2,1020	3	94	12M	4,2456	6	29	3,7338	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1415	10	105	2,6210	2,4550	2,5480
2Y	2,3788	11	104	2,5145	2,4960	2,5560
3Y	2,3879	11	99	2,4930	2,5100	2,5920
4Y	2,4031	11	96	2,5040	2,5250	2,6300
5Y	2,4289	10	93	2,5130	2,5510	2,6710
7Y	2,4630	9	87	2,5410	2,6180	2,7210
10Y	2,5430	8	81	2,6180	2,6765	2,7060
15Y	2,6000	7	72	2,6230	2,5685	2,4770
20Y	2,4610	6	65	2,4460	2,3535	2,2470
30Y	2,1449	6	55	2,1240	2,0350	1,9425

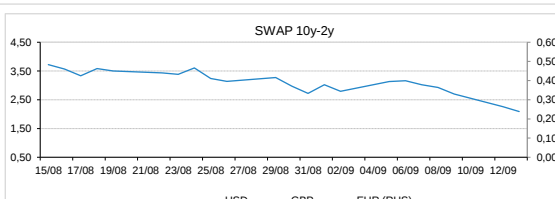
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	1,25
EUA	2,50
Reino Unido	1,75
Japão	0,10
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1975	18	55	3,7096	3,0780	3,2622
2Y	4,0804	17	59	3,4560	3,2487	3,2560
3Y	3,8668	15	63	3,3330	3,1230	3,2450
4Y	3,7245	13	67	3,2860	3,1390	3,2680
5Y	3,6320	12	69	3,2660	3,2050	3,3189
7Y	3,5352	9	69	3,2450	3,2930	3,3600
10Y	3,4901	6	66	3,3973	3,3558	3,4040
15Y	3,4950	4	58	3,4164	3,3534	3,3425
20Y	3,4316	3	52	3,3520	3,2513	3,2030
30Y	3,2218	3	44	3,1300	3,0229	2,9444

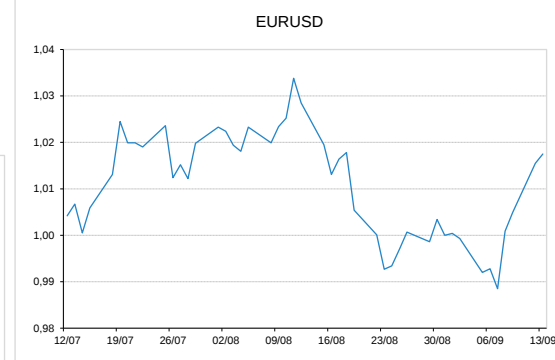
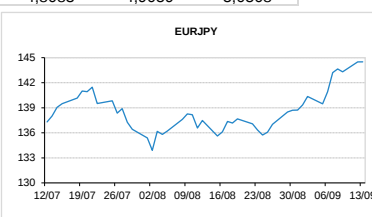


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	92,72	-1,28	-4,18	OT 2Y	1,360	0,11	61,10
JETFUEL	1,129,91	17,95	27,66	OT 5Y	2,097	0,05	95,00
DIESEL	1,107,41	12,91	43,16	OT 10Y	2,759	0,06	84,20
COBRE	8.004,00	99,00	-136,00	BUND 10Y	1,338	9,77	82,30
ZINCO	3.210,50	27,50	-450,25	SCHATZ 2Y	1,996	9,72	73,90
OURO	1.703,07	-21,47	-99,33	T-NOTE 10Y	4,157	7,40	47,40
TRIGO	873,75	15,00	51,25	T-NOTE 2Y	4,096	16,23	53,30
LICENÇA C02	70,48	-1,34	-18,39	GILT 10Y	3,397	12,96	105,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0175	0,20%	-0,20%	1,0240	1,0311	1,0418
EUR/GBP	0,86793	-0,02%	-2,79%	0,8718	0,8763	0,8855
EUR/JPY	144,5	-0,01%	-6,15%	144,50	144,49	144,47
EUR/CHF	0,9607	0,48%	0,08%	0,9595	0,9582	0,9552
EUR/BRL	5,1823	-0,48%	-0,07%	5,3274	5,4689	5,7411
EUR/PLN	4,7222	-0,64%	-0,86%	4,8083	4,9059	5,0508



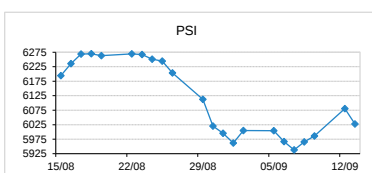
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0175	0,8679	144,50	0,9607	10,6468	7,4363	1,3123	1,47818	5,1823	10,0700
USD	0,9986	-	0,8665	144,22	0,9611	10,6286	7,4255	1,3112	1,4760	5,1659	10,0539

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,400	-1,46	29,32
BCP	0,145	-5,23	2,84
CORT. AMORIM	9,920	-1,98	-12,06
CTT	3,320	-1,92	-27,11
EDP	4,993	0,36	3,33
EDP R	25,180	0,08	14,98
GALP	10,565	-1,49	24,00
J MARTINS	23,160	0,96	15,22
MOTA ENGIL	1,220	0,49	-4,39
NAVIGATOR	3,760	-0,42	12,24
NOS	3,644	0,11	6,86
REN	2,600	-0,95	2,16
SEMAPA	14,000	-0,14	19,66
SONAE SGPS	0,973	-1,37	-3,04
GREENVOLT	9,120	-2,36	46,86

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	0,96
MOTA ENGIL	0,49
EDP	0,36
NOS	0,11
EDP R	0,08
GALP	-1,49
CTT	-1,92
CORT. AMORI	-1,98
GREENVOLT	-2,36
BCP	-5,23



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.027,60	-0,87%	8,23%	6.370,78	5.163,65
CAC40	6.249,65	-1,33%	-12,63%	7.384,86	5.756,38
ESTX 50 PR	3.587,72	-1,61%	-16,53%	4.415,23	3.357,06
XTRA DAX	13.194,54	-1,55%	-16,94%	16.290,19	12.390,95
S&P 500	3.984,27	-3,06%	-16,40%	4.818,62	3.636,87
IBEX 35	8.071,70	-1,50%	-7,37%	9.198,10	7.287,70
NIKKEI 225	28.614,63	0,25%	-0,62%	30.795,78	24.681,74

