

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

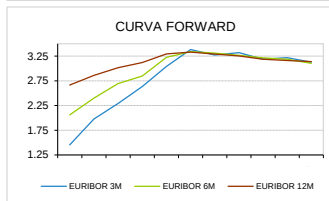
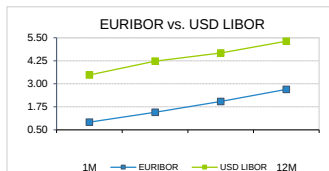
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

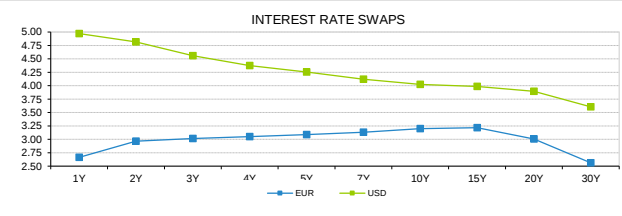
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	0.9190	1	24	1M	3.4799	4	47	2.6170	0.2200
3M	1.4560	0	39	3M	4.2266	3	66	3.2688	0.4350
6M	2.0380	1	37	6M	4.6737	-1	55	3.9766	0.7400
12M	2.6980	2	44	12M	5.3124	3	64	4.6552	1.2100

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2.6639	1	30	3.2770	3.1480	3.2470
2Y	2.9640	-3	37	3.2050	3.2040	3.2498
3Y	3.0140	-3	46	3.2065	3.2365	3.2920
4Y	3.0487	-3	51	3.2240	3.2440	3.3180
5Y	3.0891	-4	55	3.2120	3.2625	3.3310
7Y	3.1308	-4	60	3.2505	3.3100	3.3800
10Y	3.1995	-4	62	3.2890	3.3390	3.2977
15Y	3.2170	-4	64	3.2309	3.1430	2.9680
20Y	3.0048	-4	58	2.9730	2.8405	2.6494
30Y	2.5617	-3	47	2.5350	2.3905	2.2370

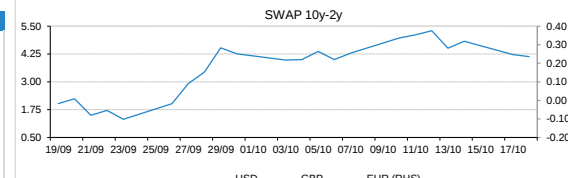
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	1.25
EUA	3.25
Reino Unido	2.25
Japão	0.10
Canadá	3.25
Suíça	-0.75
China	5.75
Brasil	13.75
Austrália	2.60
Índia	4.50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4.9707	-1	54	4.5513	3.7801	3.7020
2Y	4.8169	-1	50	4.3000	3.7500	3.7050
3Y	4.5577	0	49	4.1257	3.7360	3.6885
4Y	4.3738	1	49	4.0332	3.7285	3.7010
5Y	4.2549	1	49	3.9760	3.7150	3.7452
7Y	4.1192	2	49	3.8990	3.7380	3.7803
10Y	4.0248	3	48	3.8869	3.7955	3.8047
15Y	3.9868	5	48	3.8668	3.7511	3.6960
20Y	3.8961	6	47	3.7590	3.6494	3.5180
30Y	3.6052	7	41	3.4830	3.3390	3.2406

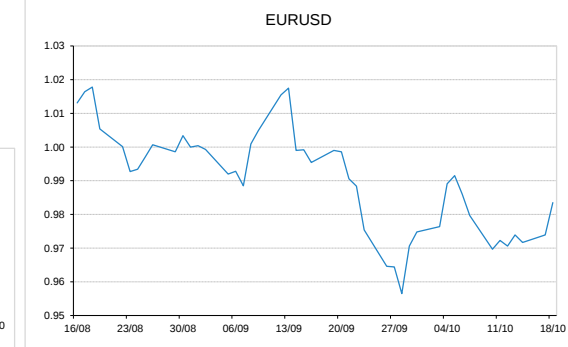
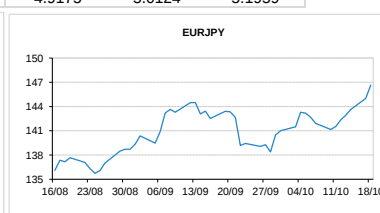


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	89.04	-2.58	-1.01	OT 2Y	1.994	0.03	52.20
JETFUEL	1,136.00	23.83	158.81	OT 5Y	2.668	0.01	47.90
DIESEL	1,162.00	29.00	191.25	OT 10Y	3.358	0.02	55.90
COBRE	7,531.50	24.00	-199.50	BUND 10Y	1.911	-0.18	51.80
ZINCO	2,895.00	-80.50	-276.50	SCHATZ 2Y	2.451	-0.25	28.00
OURO	1,650.90	-6.57	-24.16	T-NOTE 10Y	4.662	1.30	48.20
TRIGO	845.50	-15.50	-14.25	T-NOTE 2Y	4.798	0.41	58.40
LICENÇA C02	67.77	0.26	-5.50	GILT 10Y	4.323	-2.15	94.50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	0.9835	0.99%	-1.55%	0.9913	0.9979	1.0091
EUR/GBP	0.86928	-0.78%	0.99%	0.8741	0.8793	0.8898
EUR/JPY	146.65	-1.13%	-2.20%	146.64	146.63	146.61
EUR/CHF	0.9811	-0.09%	-1.44%	0.9784	0.9747	0.9662
EUR/BRL	5.2021	-0.11%	-0.40%	5.3424	5.4674	5.6953
EUR/PLN	4.7947	0.14%	-1.83%	4.9175	5.0124	5.1959



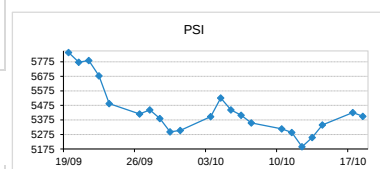
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	0.9835	0.8693	146.65	0.9811	10.9433	7.4393	1.3577	1.56639	5.2021	10.4213
USD	1.0152	-	0.8832	149.075	0.9946	11.0929	7.5516	1.3750	1.5869	5.2671	10.5548

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5.465	0.46	30.87
BCP	0.131	-4.11	-7.17
CORT. AMORIM	9.020	1.69	-20.04
CTT	2.915	1.57	-36.00
EDP	4.281	1.33	-11.40
EDP R	20.290	1.10	-7.35
GALP	9.616	-4.89	12.86
J MARTINS	19.580	0.00	-2.59
MOTA ENGIL	1.142	1.96	-8.94
NAVIGATOR	3.874	0.31	15.64
NOS	3.540	0.91	3.81
REN	2.470	-0.40	-2.95
SEMAPA	12.620	1.77	7.86
SONAE SGPS	0.928	0.43	-7.48
GREENVOLT	7.420	-1.20	19.48

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	1.96
SEMAPA	1.77
CORT. AMORIM	1.69
CTT	1.57
EDP	1.33
REN	-0.40
GREENVOLT	-1.20
BCP	-4.11
GALP	-4.89



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5,399.98	-0.48%	-3.04%	6,370.78	5,128.86
CAC40	6,067.00	0.44%	-15.18%	7,384.86	5,628.42
ESTX 50 PR	3,463.83	0.64%	-19.42%	4,415.23	3,249.57
XTRA DAX	12,765.61	0.92%	-19.64%	16,290.19	11,862.84
S&P 500	3,699.77	0.66%	-22.33%	4,818.62	3,491.58
IBEX 35	7,609.60	0.78%	-12.59%	9,198.10	7,189.60
NIKKEI 225	27,156.14	1.42%	-5.68%	29,960.93	24,681.74

