

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

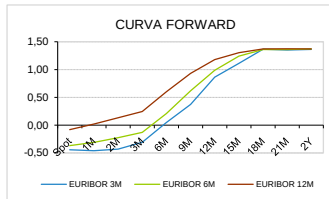
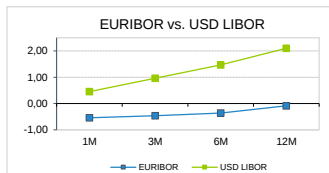
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

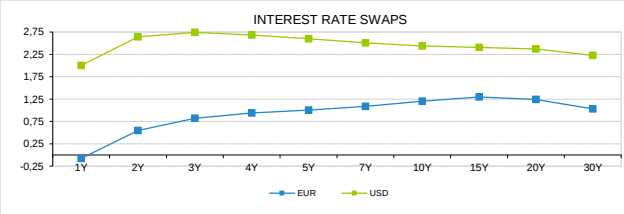
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5410	-1	1	1M	0,4520	0	21	0,6907	-0,6750
3M	-0,4610	0	7	3M	0,9616	-1	46	0,9161	-0,6325
6M	-0,3620	1	13	6M	1,4699	0	67	1,1941	-0,5550
12M	-0,0860	-1	28	12M	2,1014	-2	81	1,6133	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,0791	1	31	1,1810	1,3010	1,2850
2Y	0,5473	1	63	1,2770	1,2790	1,3030
3Y	0,8220	2	71	1,2850	1,2770	1,3430
4Y	0,9394	2	70	1,2760	1,2885	1,3790
5Y	1,0020	2	68	1,2787	1,3150	1,4150
7Y	1,0857	2	62	1,3035	1,3710	1,4590
10Y	1,2020	1	55	1,3730	1,4270	1,4577
15Y	1,2970	1	48	1,3940	1,3734	1,3310
20Y	1,2408	1	44	1,2960	1,2400	1,1740
30Y	1,0310	1	38	1,0540	0,9960	0,9380

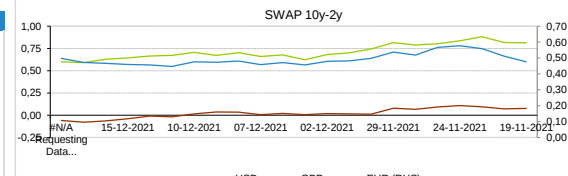
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,75
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,75
Austrália	0,10
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0032	8	97	3,2633	2,4986	2,2485
2Y	2,6397	13	119	3,0960	2,3620	2,2420
3Y	2,7418	14	116	2,8960	2,3313	2,2290
4Y	2,6841	14	106	2,7475	2,3120	2,2150
5Y	2,6000	13	95	2,6526	2,2840	2,2560
7Y	2,5076	10	79	2,5300	2,2770	2,2545
10Y	2,4385	6	64	2,4742	2,2997	2,2660
15Y	2,4045	2	51	2,4170	2,3160	2,2908
20Y	2,3718	0	44	2,4040	2,2536	2,2018
30Y	2,2267	-2	35	2,2000	2,0831	2,0242

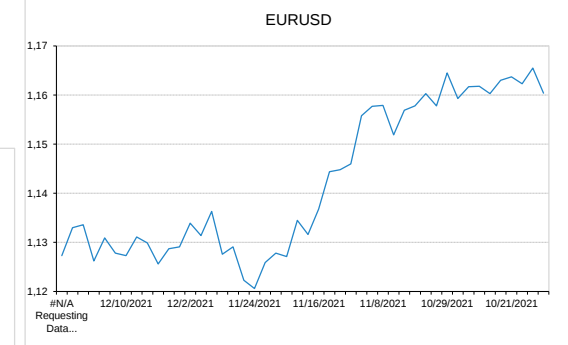
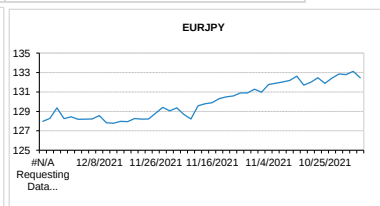


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	105,20	0,49	4,07	OT 2Y	-0,059	-0,01	6,20
JETFUEL	1.148,26	-6,24	212,78	OT 5Y	0,657	0,03	0,10
DIESEL	1.101,25	-5,25	205,77	OT 10Y	1,378	0,03	-8,10
COBRE	10.367,00	7,50	491,50	BUND 10Y	0,116	1,52	-10,60
ZINCO	4.212,50	45,50	535,75	SCHATZ 2Y	0,583	-0,23	-0,70
OURO	1.927,47	-16,99	-7,45	T-NOTE 10Y	3,371	7,53	-15,80
TRIGO	1.007,00	1,00	23,00	T-NOTE 2Y	3,063	15,25	3,20
LICENÇA C02	78,27	1,79	9,42	GILT 10Y	1,672	-1,17	-14,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1052	-0,44%	-0,99%	1,1093	1,1155	1,1308
EUR/GBP	0,84145	0,53%	-1,02%	0,8447	0,8490	0,8582
EUR/JPY	135,35	-0,13%	-5,32%	135,35	135,35	135,35
EUR/CHF	1,0224	-0,04%	-0,07%	1,0220	1,0214	1,0203
EUR/BRL	5,1824	1,25%	12,00%	5,3390	5,5104	5,8360
EUR/PLN	4,6448	0,20%	2,24%	4,7059	4,7799	4,9260



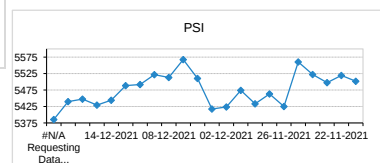
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1052	0,8415	135,35	1,0224	10,3355	7,4376	1,3808	1,47322	5,1824	9,6519
USD	0,9061	-	0,7629	122,845	0,9266	9,3605	6,7398	1,2502	1,3345	4,6974	8,7563

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,160	1,65	9,80
BCP	0,171	-1,10	21,50
CORT. AMORIM	10,000	-0,60	-11,35
CTT	4,450	-1,33	-2,31
EDP	4,391	-1,66	-9,13
EDP R	23,400	0,26	6,85
GALP	11,595	0,69	36,09
J MARTINS	21,200	-2,44	5,47
MOTA ENGIL	1,344	-0,30	5,33
NAVIGATOR	3,428	1,42	2,33
NOS	3,760	-1,42	10,26
REN	2,810	-1,40	10,41
SEMAPA	11,980	-0,66	2,39
SONAE SGPS	1,016	-2,50	1,30
GREENVOLT	7,550	1,07	18,90

MAIORES GANHOS/PERDAS	
Título	Variação %
ALTRI	1,65
NAVIGATOR	1,42
GREENVOLT	1,07
GALP	0,69
EDP R	0,26
REN	-1,40
NOS	-1,42
EDP	-1,66
J MARTINS	-2,44
SONAE SGPS	-2,50



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.988,12	-0,81%	7,52%	6.069,27	4.859,53
CAC40	6.684,31	0,37%	-6,55%	7.384,86	5.756,38
ESTX 50 PR	3.918,68	0,41%	-8,83%	4.415,23	3.387,00
XTRA DAX	14.446,48	0,22%	-9,06%	16.290,19	12.438,85
S&P 500	4.523,75	-0,14%	-5,08%	4.818,62	3.992,78
IBEX 35	8.497,30	0,62%	-2,48%	9.310,80	7.287,70
NIKKEI 225	27.665,98	-0,56%	-3,91%	30.795,78	24.681,74

