

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

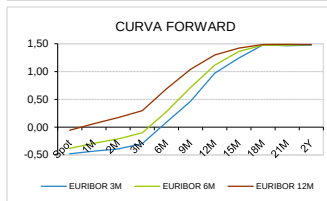
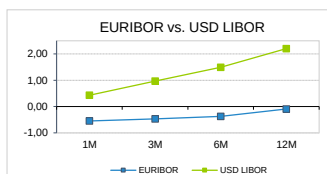
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

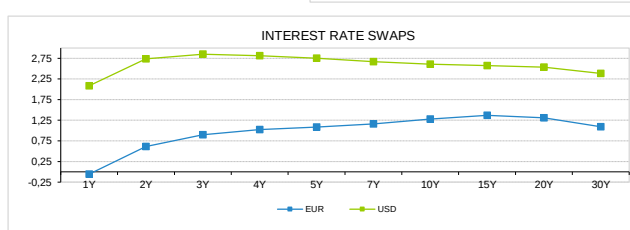
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5480	0	0	1M	0,4286	-1	12	0,6908	-0,6750
3M	-0,4670	-2	5	3M	0,9690	1	36	0,9308	-0,6275
6M	-0,3750	-2	11	6M	1,4927	0	55	1,1995	-0,5450
12M	-0,0930	-1	27	12M	2,2014	3	85	1,6215	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,0557	3	25	1,3100	1,3960	1,3440
2Y	0,6143	7	58	1,3959	1,3735	1,3625
3Y	0,9000	8	70	1,3940	1,3670	1,4070
4Y	1,0222	9	69	1,3833	1,3720	1,4480
5Y	1,0855	10	66	1,3763	1,3960	1,4820
7Y	1,1623	11	60	1,3930	1,4500	1,5280
10Y	1,2770	11	54	1,4550	1,5030	1,5290
15Y	1,3693	10	49	1,4720	1,4490	1,3940
20Y	1,3096	10	50	1,3660	1,3060	1,2350
30Y	1,0930	9	52	1,1230	1,0630	1,0030

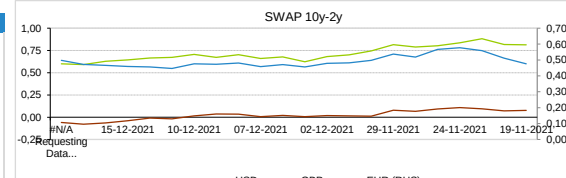
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,75
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,75
Austrália	0,10
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0850	6	76	3,3874	2,6790	2,4330
2Y	2,7375	7	103	3,2278	2,5972	2,4370
3Y	2,8499	9	108	3,0567	2,5390	2,4350
4Y	2,8140	11	105	2,9180	2,5229	2,4338
5Y	2,7534	14	100	2,8277	2,4950	2,4406
7Y	2,6700	15	90	2,7227	2,4866	2,3235
10Y	2,6071	15	78	2,6539	2,4836	2,4330
15Y	2,5746	14	67	2,5890	2,4806	2,4572
20Y	2,5365	14	61	2,5546	2,4278	2,3618
30Y	2,3847	14	53	2,3755	2,2487	2,1782

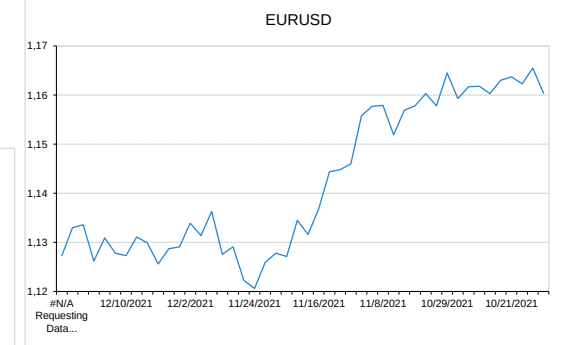
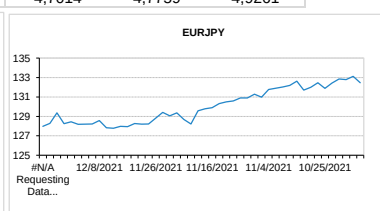


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	107,26	-0,27	-7,08	OT 2Y	-0,006	0,04	6,20
JETFUEL	1.165,89	29,26	-32,21	OT 5Y	0,727	0,09	0,10
DIESEL	1.096,95	26,31	-61,33	OT 10Y	1,510	0,16	-8,10
COBRE	10.425,00	115,50	-205,00	BUND 10Y	0,152	8,44	-10,60
ZINCO	4.414,75	26,75	344,75	SCHATZ 2Y	0,609	3,73	-0,70
OURO	1.926,46	-5,21	-44,24	T-NOTE 10Y	3,499	12,07	-15,80
TRIGO	1.045,00	34,75	-164,00	T-NOTE 2Y	3,143	9,80	3,20
LICENÇA C02	78,44	-0,06	13,34	GILT 10Y	1,711	8,96	-14,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0969	-0,33%	0,68%	1,1011	1,1074	1,1232
EUR/GBP	0,8349	0,48%	-1,04%	0,8382	0,8424	0,8517
EUR/JPY	134,76	0,24%	-6,83%	134,76	134,76	134,76
EUR/CHF	1,0145	0,23%	-0,67%	1,0141	1,0135	1,0125
EUR/BRL	5,0914	-1,01%	8,83%	5,2459	5,4151	5,7343
EUR/PLN	4,6397	-0,43%	7,45%	4,7014	4,7759	4,9261



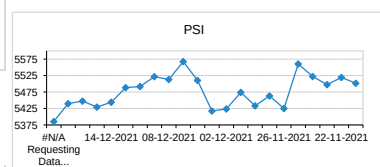
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0969	0,8349	134,76	1,0145	10,2825	7,4378	1,3603	1,43639	5,0914	9,5264
USD	0,9142	-	0,7615	123,275	0,9283	9,3944	6,7995	1,2438	1,3115	4,6637	8,7066

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,225	1,06	10,96
BCP	0,167	-2,40	18,24
CORT. AMORIM	10,060	0,70	-10,82
CTT	4,380	-1,24	-3,84
EDP	4,592	4,20	-4,97
EDP R	24,640	4,10	12,51
GALP	11,600	0,56	36,15
J MARTINS	21,560	0,84	7,26
MOTA ENGIL	1,322	-1,20	3,61
NAVIGATOR	3,508	2,81	4,72
NOS	3,804	0,79	11,55
REN	2,880	1,95	13,16
SEMAPA	12,320	0,49	5,30
SONAE SGPS	1,015	0,40	1,20
GREENVOLT	7,940	5,17	25,04

MAIORES GANHOS/PERDAS	
Título	Variação %
GREENVOLT	5,17
EDP	4,20
EDP R	4,10
NAVIGATOR	2,81
REN	1,95
MOTA ENGIL	-1,20
CTT	-1,24
BCP	-2,40



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.085,16	1,41%	9,26%	6.110,69	4.859,53
CAC40	6.633,19	-1,46%	-7,27%	7.384,86	5.756,38
ESTX 50 PR	3.909,97	-1,04%	-9,04%	4.415,23	3.387,00
XTRA DAX	14.399,86	-0,81%	-9,35%	16.290,19	12.438,85
S&P 500	4.563,39	-0,42%	-4,25%	4.818,62	4.034,44
IBEX 35	8.610,80	1,06%	-1,18%	9.310,80	7.287,70
NIKKEI 225	27.787,98	0,19%	-3,49%	30.795,78	24.681,74

