

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

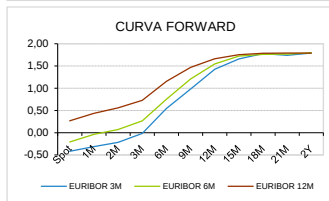
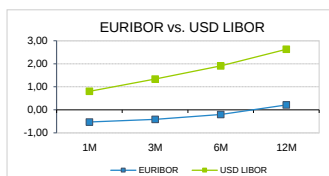
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

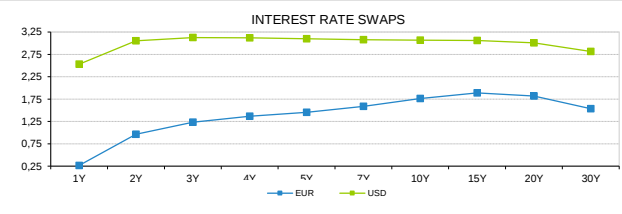
INTERBANK OFFERED RATES							
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)
1M	-0,5270	1	1	1M	0,8033	0	35
3M	-0,4160	1	5	3M	1,3349	5	33
6M	-0,2040	2	16	6M	1,9107	6	41
12M	0,2130	5	30	12M	2,6286	8	43

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2660	1	35	1,6880	1,8110	1,8850
2Y	0,9620	-1	42	1,7270	1,8200	1,9340
3Y	1,2320	0	41	1,7320	1,7830	1,9390
4Y	1,3670	1	44	1,7380	1,8225	1,9895
5Y	1,4543	2	47	1,7930	1,9200	2,0900
7Y	1,5870	3	53	1,8210	1,9550	2,0905
10Y	1,7610	4	60	1,9740	2,0800	2,1350
15Y	1,8880	4	62	2,0100	2,0090	1,9570
20Y	1,8200	5	61	1,8790	1,8220	1,7350
30Y	1,5340	5	53	1,5190	1,4565	1,3835

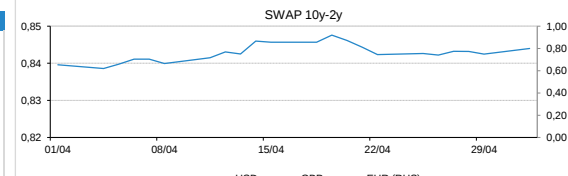
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,75
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	11,75
Austrália	0,10
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5299	-3	53	3,4941	3,0625	3,0202
2Y	3,0533	1	42	3,4026	3,0280	3,0193
3Y	3,1255	2	39	3,2871	3,0414	2,9870
4Y	3,1191	4	44	3,2160	2,9985	3,0161
5Y	3,1000	5	50	3,1904	3,0030	3,0279
7Y	3,0788	5	57	3,1125	3,0130	3,0175
10Y	3,0675	4	62	3,1205	3,0408	3,0120
15Y	3,0595	4	65	3,0814	2,9967	2,9655
20Y	3,0093	3	63	3,0088	2,9097	2,8300
30Y	2,8145	3	58	2,7959	2,7007	2,6198

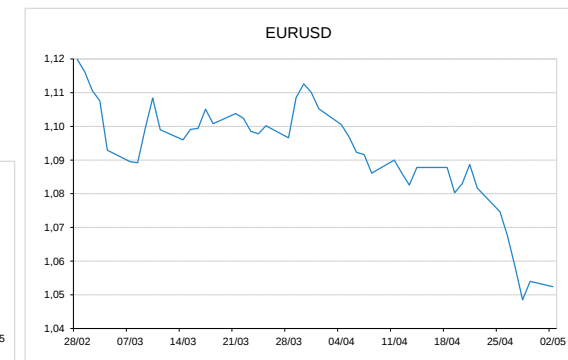
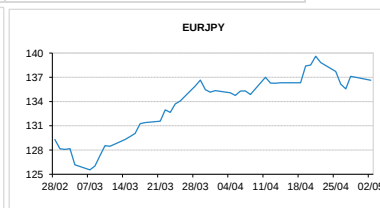
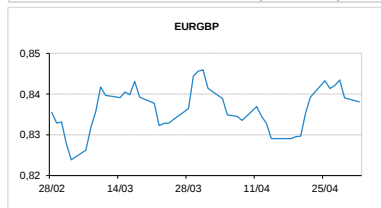


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	106,75	-0,39	3,93	OT 2Y	0,427	0,03	47,50
JETFUEL	1.333,25	25,25	195,50	OT 5Y	1,347	0,04	72,30
DIESEL	1.226,25	8,25	122,50	OT 10Y	2,057	0,04	70,50
COBRE	9.714,00	72,50	-547,00	BUND 10Y	0,507	1,27	40,60
ZINCO	4.141,25	-35,25	107,25	SCHATZ 2Y	0,829	-3,29	24,40
OURO	1.871,68	-25,24	-54,00	T-NOTE 10Y	3,765	7,31	46,90
TRIGO	1.052,00	-3,75	67,75	T-NOTE 2Y	3,202	1,38	29,20
LICENÇA C02	82,88	-1,57	4,39	GILT 10Y	1,960	0,00	27,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0524	-0,15%	-4,37%	1,0575	1,0642	1,0791
EUR/GBP	0,8381	0,12%	0,10%	0,8418	0,8463	0,8547
EUR/JPY	136,63	0,28%	-1,13%	136,63	136,63	136,63
EUR/CHF	1,0276	-0,15%	-1,10%	1,0272	1,0264	1,0248
EUR/BRL	5,2905	-0,88%	-4,72%	5,4659	5,6357	5,9631
EUR/PLN	4,6984	-0,30%	-1,60%	4,7798	4,8723	5,0425



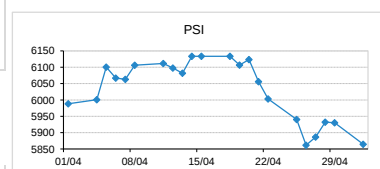
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0524	0,8381	136,63	1,0276	10,4074	7,4389	1,3548	1,49065	5,2905	9,9343
USD	0,9502	-	0,7987	130,225	0,9773	9,9004	7,0690	1,2893	1,4187	5,0286	9,4715

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,395	0,63	13,99
BCP	0,145	-1,76	3,19
CORT. AMORIM	9,790	-0,71	-13,21
CTT	4,345	0,93	-4,61
EDP	4,351	-2,05	-9,95
EDP R	21,730	-4,02	-0,78
GALP	11,300	-2,84	32,63
J MARTINS	19,890	0,45	-1,04
MOTA ENGIL	1,274	-0,31	-0,16
NAVIGATOR	3,928	0,20	17,25
NOS	4,084	1,54	19,77
REN	2,855	-1,21	12,18
SEMAPA	13,140	0,15	12,31
SONAE SGPS	1,043	1,36	3,99
GREENVOLT	6,830	-3,39	7,56

MAIORES GANHOS/PERDAS	
Título	Variação %
NOS	1,54
SONAE SGPS	1,36
CTT	0,93
ALTRI	0,63
J MARTINS	0,45
BCP	-1,76
EDP	-2,05
GALP	-2,84
GREENVOLT	-3,39
EDP R	-4,02



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.864,36	-1,11%	5,29%	6.153,32	4.859,53
CAC40	6.425,61	-1,66%	-10,17%	7.384,86	5.756,38
ESTX 50 PR	3.732,44	-1,85%	-13,17%	4.415,23	3.387,00
XTRA DAX	13.939,07	-1,13%	-12,25%	16.290,19	12.438,85
S&P 500	4.125,55	-0,11%	-13,41%	4.818,62	4.056,88
IBEX 35	8.436,00	-1,73%	-3,19%	9.310,80	7.287,70
NIKKEI 225	26.818,53	-0,11%	-6,85%	30.795,78	24.681,74

