

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

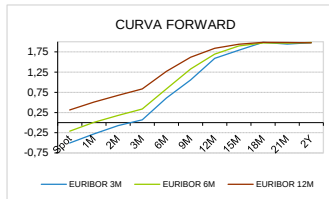
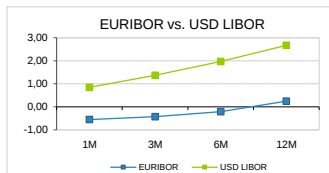
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

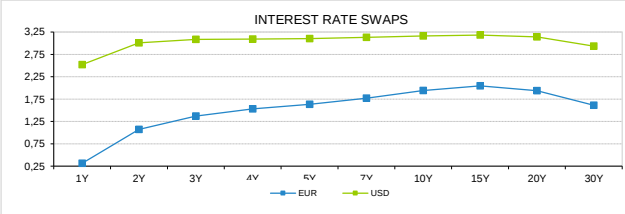
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5530	0	-1	1M	0,8449	0	40	0,9793	-0,6250
3M	-0,4260	-1	4	3M	1,3707	-4	40	1,1403	-0,5225
6M	-0,2060	0	16	6M	1,9721	-5	50	1,4588	-0,4600
12M	0,2460	-1	31	12M	2,6721	-8	44	1,8936	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,3135	3	37	1,8480	2,0410	2,0970
2Y	1,0723	6	46	1,9095	2,0450	2,1360
3Y	1,3692	8	46	1,9493	2,0710	2,1920
4Y	1,5297	10	51	1,9757	2,0950	2,2440
5Y	1,6332	12	54	1,9984	2,1310	2,2885
7Y	1,7708	12	59	2,0630	2,2190	2,3270
10Y	1,9423	12	62	2,1700	2,2670	2,2900
15Y	2,0460	11	63	2,1720	2,1525	2,0630
20Y	1,9380	10	58	2,0040	1,9300	1,8170
30Y	1,6110	8	46	1,6440	1,5620	1,4640

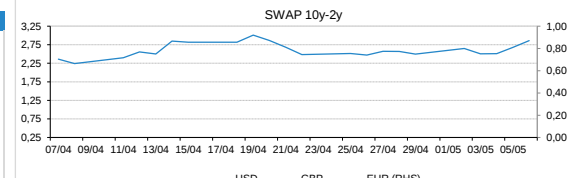
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,00
Reino Unido	1,00
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	12,75
Austrália	0,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5212	-1	45	3,4532	3,1065	3,1929
2Y	3,0069	-3	30	3,3453	3,1219	3,1700
3Y	3,0855	-3	27	3,2714	3,1120	3,1840
4Y	3,0938	-1	32	3,2338	3,1644	3,1695
5Y	3,1012	1	37	3,2180	3,1465	3,2368
7Y	3,1297	3	45	3,2180	3,1800	3,1900
10Y	3,1635	6	52	3,2395	3,2173	3,1795
15Y	3,1819	6	56	3,1930	3,1415	3,1230
20Y	3,1395	7	56	3,1035	3,0740	3,0113
30Y	2,9352	7	51	2,9035	2,8202	2,7521

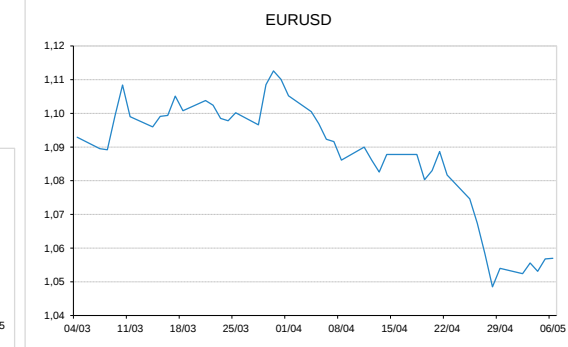
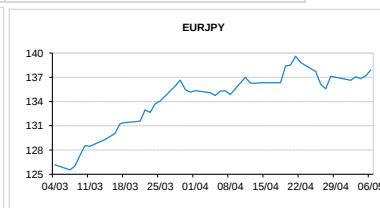
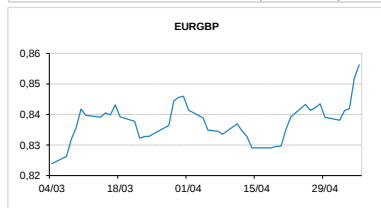


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	113,10	2,20	12,85	OT 2Y	0,529	0,06	51,20
JETFUEL	1.260,69	-35,67	150,37	OT 5Y	1,559	0,09	80,20
DIESEL	1.152,49	-34,89	116,17	OT 10Y	2,273	0,09	70,90
COBRE	9.459,50	16,00	-965,50	BUND 10Y	0,707	13,01	49,70
ZINCO	3.922,50	-60,75	-397,00	SCHATZ 2Y	0,935	7,30	32,60
OURO	1.886,48	9,30	-38,87	T-NOTE 10Y	3,811	0,00	28,40
TRIGO	1.116,00	9,50	75,25	T-NOTE 2Y	3,145	-6,09	2,90
LICENÇA C02	91,63	2,72	14,45	GILT 10Y	2,043	4,44	25,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,057	0,02%	-3,23%	1,0621	1,0686	1,0832
EUR/GBP	0,85625	-0,51%	-2,51%	0,8599	0,8640	0,8720
EUR/JPY	137,9	-0,52%	-1,89%	137,90	137,90	137,90
EUR/CHF	1,0416	-0,26%	-2,34%	1,0411	1,0400	1,0382
EUR/BRL	5,3371	-0,76%	-3,73%	5,5141	5,6862	6,0128
EUR/PLN	4,7027	-0,14%	-0,80%	4,7846	4,8785	5,0483



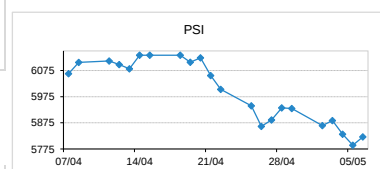
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0570	0,8563	137,90	1,0416	10,4795	7,4392	1,3627	1,48961	5,3371	9,9987
USD	0,9450	-	0,8095	130,42	0,9849	9,9013	7,0301	1,2876	1,4082	5,0541	9,4327

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,810	2,41	21,39
BCP	0,146	1,88	3,76
CORT. AMORIM	10,300	0,00	-8,69
CTT	4,055	-4,02	-10,98
EDP	4,473	4,19	-7,43
EDP R	21,160	2,77	-3,38
GALP	10,800	-0,92	26,76
J MARTINS	19,730	-2,42	-1,84
MOTA ENGIL	1,296	1,25	1,57
NAVIGATOR	3,986	1,22	18,99
NOS	3,798	-0,31	11,38
REN	2,870	-0,17	12,77
SEMAPA	13,100	0,15	11,97
SONAE SGPS	1,041	0,00	3,79
GREENVOLT	6,750	-0,88	6,30

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP	4,19
EDP R	2,77
ALTRI	2,41
BCP	1,88
MOTA ENGIL	1,25
NOS	-0,31
GREENVOLT	-0,88
GALP	-0,92
J MARTINS	-2,42
CTT	-4,02



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.821,23	0,55%	4,52%	6.153,32	4.859,53
CAC40	6.276,47	-1,44%	-12,25%	7.384,86	5.756,38
ESTX 50 PR	3.642,01	-1,48%	-15,27%	4.415,23	3.387,00
XTRA DAX	13.714,82	-1,35%	-13,66%	16.290,19	12.438,85
S&P 500	4.146,71	0,03%	-12,97%	4.818,62	4.056,88
IBEX 35	8.344,20	-1,07%	-4,24%	9.310,80	7.287,70
NIKKEI 225	27.003,56	0,69%	-6,21%	30.795,78	24.681,74

