

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

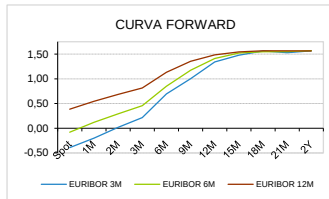
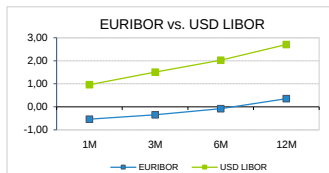
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

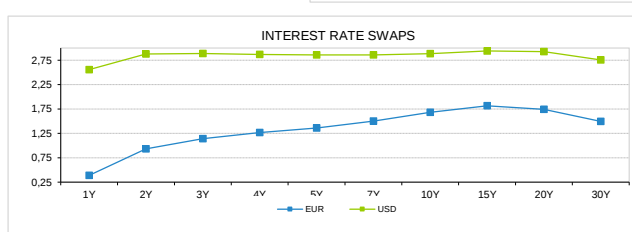
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5350	1	3	1M	0,9607	3	34	0,9793	-0,6250
3M	-0,3480	0	13	3M	1,5049	3	41	1,2138	-0,5450
6M	-0,0780	2	25	6M	2,0256	-1	42	1,5145	-0,4300
12M	0,3530	1	37	12M	2,7060	-4	40	1,8940	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,3889	-1	37	1,4922	1,6660	1,8270
2Y	0,9310	-4	24	1,5243	1,7008	1,8710
3Y	1,1425	-5	13	1,5710	1,7500	1,9250
4Y	1,2680	-5	9	1,6140	1,7875	1,9795
5Y	1,3607	-4	9	1,6540	1,8380	2,0284
7Y	1,5027	-2	10	1,7440	1,9305	2,0860
10Y	1,6829	0	12	1,8750	2,0070	2,0700
15Y	1,8150	0	12	1,9200	1,9310	1,8930
20Y	1,7430	1	12	1,7950	1,7600	1,6930
30Y	1,4950	4	13	1,5210	1,4760	1,4120

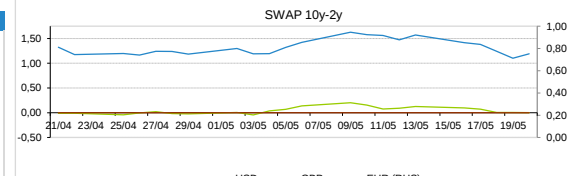
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,00
Reino Unido	1,00
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	12,75
Austrália	0,35
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5574	-1	31	3,1579	2,8035	2,8160
2Y	2,8793	-2	4	3,0241	2,8060	2,8300
3Y	2,8865	-3	-6	2,9540	2,8090	2,8400
4Y	2,8697	-2	-7	2,9168	2,8180	2,8650
5Y	2,8577	-2	-6	2,8988	2,8427	2,9104
7Y	2,8576	-2	-4	2,8880	2,8640	2,9539
10Y	2,8832	-2	0	2,9230	2,9295	2,9899
15Y	2,9403	-3	6	2,9652	2,9444	2,9526
20Y	2,9261	-3	8	2,9241	2,8655	2,8270
30Y	2,7565	-3	9	2,7245	2,6430	2,5700

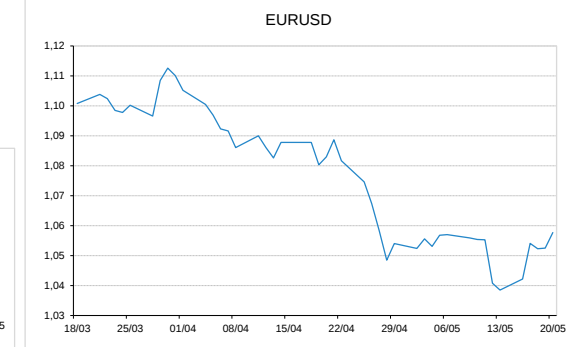
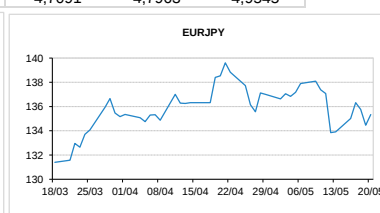


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	112,28	0,24	5,95	OT 2Y	0,464	0,03	13,90
JETFUEL	1.161,59	29,00	-45,41	OT 5Y	1,389	0,02	25,70
DIESEL	1.078,59	16,00	-62,66	OT 10Y	2,131	0,04	29,10
COBRE	9.440,00	180,50	-889,00	BUND 10Y	0,466	-0,55	5,20
ZINCO	3.731,07	99,57	-778,98	SCHATZ 2Y	0,773	-2,11	10,40
OURO	1.843,85	2,00	-113,92	T-NOTE 10Y	3,606	-2,69	-4,80
TRIGO	1.182,25	-18,25	84,75	T-NOTE 2Y	3,018	-2,35	-11,50
LICENÇA C02	80,30	-2,88	-7,52	GILT 10Y	1,924	3,09	-4,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0577	0,49%	-2,34%	1,0631	1,0694	1,0833
EUR/GBP	0,8482	-0,11%	-2,19%	0,8519	0,8560	0,8639
EUR/JPY	135,34	-0,65%	2,36%	135,34	135,34	135,33
EUR/CHF	1,0297	0,01%	-0,02%	1,0291	1,0277	1,0250
EUR/BRL	5,135	1,63%	-2,32%	5,2987	5,4575	5,7697
EUR/PLN	4,6274	0,40%	0,25%	4,7091	4,7963	4,9545



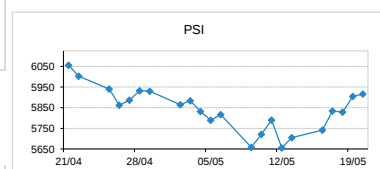
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0577	0,8482	135,34	1,0297	10,5095	7,4408	1,3555	1,50124	5,1350	10,3064
USD	0,9472	-	0,8021	128,01	0,9751	9,9490	7,0478	1,2830	1,4227	4,8652	9,7493

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,405	0,84	29,44
BCP	0,171	-2,00	21,58
CORT. AMORIM	9,950	0,71	-11,79
CTT	3,650	0,14	-19,87
EDP	4,663	-0,13	-3,50
EDP R	21,840	1,58	-0,27
GALP	10,825	0,56	27,05
J MARTINS	18,290	0,33	-9,00
MOTA ENGIL	1,316	0,00	3,13
NAVIGATOR	4,084	0,99	21,91
NOS	3,884	0,73	13,90
REN	2,880	0,17	13,16
SEMAPA	14,400	1,41	23,08
SONAE SGPS	1,007	-0,40	0,40
GREENVOLT	6,870	-1,15	8,19

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	1,58
SEMAPA	1,41
NAVIGATOR	0,99
ALTRI	0,84
NOS	0,73
EDP	-0,13
SONAE SGPS	-0,40
GREENVOLT	-1,15
BCP	-2,00



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.915,87	0,19%	6,22%	6.153,32	4.859,53
CAC40	6.279,48	0,11%	-12,21%	7.384,86	5.756,38
ESTX 50 PR	3.653,54	0,36%	-15,00%	4.415,23	3.387,00
XTRA DAX	13.972,35	0,65%	-12,04%	16.290,19	12.438,85
S&P 500	3.873,80	-0,70%	-18,73%	4.818,62	3.858,87
IBEX 35	8.481,40	0,90%	-2,67%	9.310,80	7.287,70
NIKKEI 225	26.739,03	1,27%	-7,13%	30.795,78	24.681,74

