

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

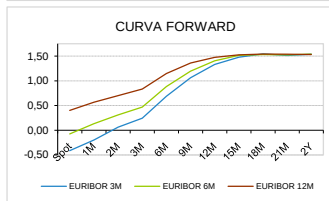
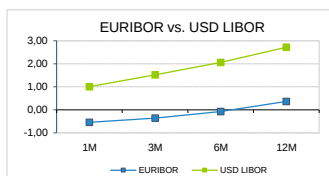
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

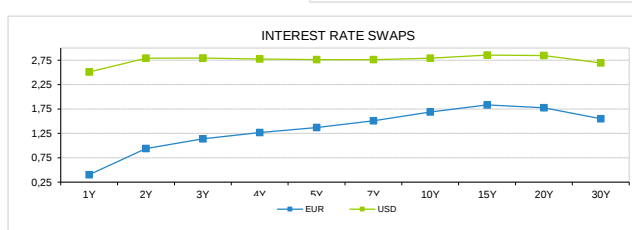
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5430	0	-2	1M	1,0057	3	30	1,0150	-0,6250
3M	-0,3560	1	7	3M	1,5239	2	31	1,2570	-0,5150
6M	-0,0730	1	20	6M	2,0619	0	24	1,5587	-0,3700
12M	0,3640	2	28	12M	2,7180	-1	11	1,9548	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,4026	0	24	1,4785	1,6875	1,8315
2Y	0,9388	-4	10	1,5145	1,7335	1,8765
3Y	1,1371	-6	3	1,5680	1,7670	1,9345
4Y	1,2682	-6	3	1,6208	1,8060	1,9885
5Y	1,3687	-5	5	1,6623	1,8530	2,0360
7Y	1,5091	-4	7	1,7500	1,9460	2,1020
10Y	1,6875	-4	9	1,8857	2,0330	2,0977
15Y	1,8336	-3	12	1,9415	1,9700	1,9345
20Y	1,7734	-2	12	1,8340	1,8110	1,7492
30Y	1,5502	-1	17	1,5810	1,5440	1,4875

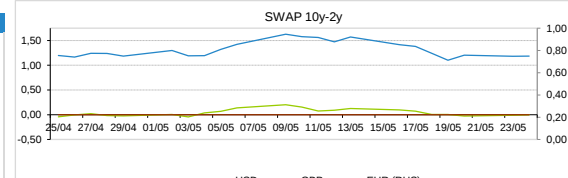
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,00
Reino Unido	1,00
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	12,75
Austrália	0,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5086	-8	11	3,0250	2,7198	2,7215
2Y	2,7919	-12	-12	2,9076	2,7005	2,7380
3Y	2,7944	-13	-19	2,8417	2,7070	2,7705
4Y	2,7762	-13	-18	2,8070	2,7180	2,7760
5Y	2,7634	-13	-16	2,7918	2,7310	2,8216
7Y	2,7624	-12	-13	2,7860	2,7680	2,8520
10Y	2,7908	-11	-8	2,8230	2,8232	2,8690
15Y	2,8555	-10	-2	2,8670	2,8530	2,8530
20Y	2,8445	-10	1	2,8080	2,7872	2,7500
30Y	2,6931	-9	3	2,6390	2,5605	2,4915

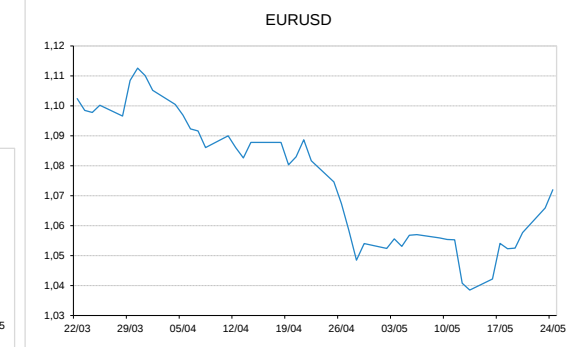
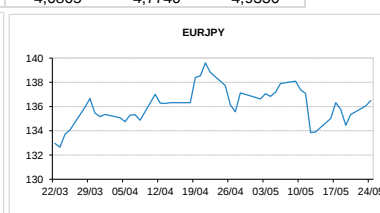


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	113,07	-0,35	6,92	OT 2Y	0,494	0,00	7,90
JETFUEL	1.181,88	8,71	-5,21	OT 5Y	1,376	-0,06	8,90
DIESEL	1.112,88	26,72	-17,21	OT 10Y	2,123	-0,05	13,50
COBRE	9.531,00	126,00	-562,00	BUND 10Y	0,474	-5,78	-4,70
ZINCO	3.802,50	78,50	-649,74	SCHATZ 2Y	0,780	-4,23	-9,60
OURO	1.868,32	14,72	-63,28	T-NOTE 10Y	3,534	-11,23	-18,10
TRIGO	1.166,00	-24,00	90,75	T-NOTE 2Y	2,903	-13,68	-34,60
LICENÇA C02	80,78	2,63	-8,21	GILT 10Y	1,901	-10,42	-10,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,072	0,57%	-0,24%	1,0775	1,0839	1,0973
EUR/GBP	0,8575	-1,13%	-1,66%	0,8612	0,8651	0,8725
EUR/JPY	136,49	-0,32%	0,91%	136,49	136,49	136,48
EUR/CHF	1,0315	0,10%	-0,34%	1,0309	1,0296	1,0266
EUR/BRL	5,19	-0,83%	0,69%	5,3561	5,5158	5,8347
EUR/PLN	4,6043	0,17%	0,84%	4,6865	4,7740	4,9336



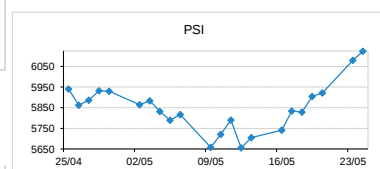
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0720	0,8575	136,49	1,0315	10,4991	7,4411	1,3795	1,51657	5,1900	10,2899
USD	0,9324	-	0,7985	126,505	0,9595	9,7885	6,9360	1,2859	1,4143	4,8320	9,5927

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,660	0,89	35,54
BCP	0,180	-0,06	27,40
CORT. AMORIM	10,160	0,40	-9,93
CTT	3,705	-0,80	-18,66
EDP	4,733	0,83	-2,05
EDP R	23,000	3,09	5,02
GALP	11,275	-0,31	32,34
J MARTINS	18,960	1,23	-5,67
MOTA ENGIL	1,390	2,81	8,93
NAVIGATOR	4,142	-0,38	23,64
NOS	3,974	0,51	16,54
REN	3,035	2,53	19,25
SEMAPA	14,840	1,09	26,84
SONAE SGPS	1,050	0,86	4,69
GREENVOLT	6,780	-6,22	6,77

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	3,09
MOTA ENGIL	2,81
REN	2,53
J MARTINS	1,23
SEMAPA	1,09
BCP	-0,06
GALP	-0,31
NAVIGATOR	-0,38
CTT	-0,80
GREENVOLT	-6,22



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.123,21	0,72%	9,94%	6.153,32	4.859,53
CAC40	6.258,86	-1,57%	-12,50%	7.384,86	5.756,38
ESTX 50 PR	3.650,50	-1,56%	-15,07%	4.415,23	3.387,00
XTRA DAX	13.933,41	-1,71%	-12,28%	16.290,19	12.438,85
S&P 500	3.888,07	-2,19%	-18,45%	4.818,62	3.810,32
IBEX 35	8.628,50	0,03%	-0,98%	9.310,80	7.287,70
NIKKEI 225	26.748,14	-0,94%	-7,10%	30.795,78	24.681,74

