

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

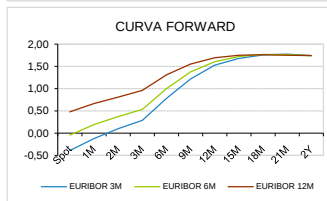
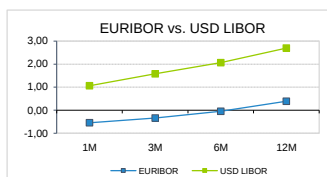
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

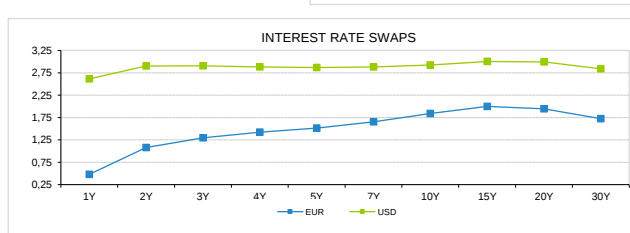
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5460	0	-1	1M	1,0616	0	26	1,0799	-0,6250
3M	-0,3380	2	9	3M	1,5804	-2	25	1,2897	-0,5225
6M	-0,0450	2	18	6M	2,0689	-2	16	1,5838	-0,3600
12M	0,3900	3	22	12M	2,6976	0	7	1,9883	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,4793	3	21	1,6908	1,8110	1,9765
2Y	1,0800	5	12	1,7170	1,8490	2,0284
3Y	1,2965	6	6	1,7463	1,8920	2,0880
4Y	1,4223	7	6	1,7810	1,9370	2,1450
5Y	1,5132	7	6	1,8200	1,9900	2,1992
7Y	1,6531	7	7	1,9080	2,0935	2,2685
10Y	1,8412	6	8	2,0460	2,1910	2,2795
15Y	1,9985	6	11	2,1175	2,1415	2,1165
20Y	1,9433	6	13	2,0092	1,9850	1,9329
30Y	1,7255	6	20	1,7620	1,7240	1,6730

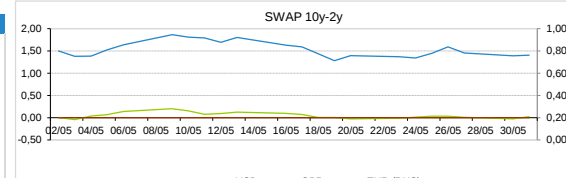
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,00
Reino Unido	1,00
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	12,75
Austrália	0,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6149	9	7	3,1643	2,8042	2,8864
2Y	2,9016	6	-16	3,0300	2,8088	2,9030
3Y	2,9071	9	-23	2,9470	2,8286	2,9257
4Y	2,8825	9	-24	2,9262	2,8300	2,9486
5Y	2,8689	10	-23	2,8309	2,8580	2,9904
7Y	2,8801	10	-20	2,9090	2,8292	3,0397
10Y	2,9243	11	-14	2,9783	3,0370	3,0823
15Y	3,0032	11	-5	3,0257	3,0060	3,0240
20Y	2,9933	9	-1	2,9830	2,9693	2,9325
30Y	2,8390	9	4	2,8025	2,7300	2,6660

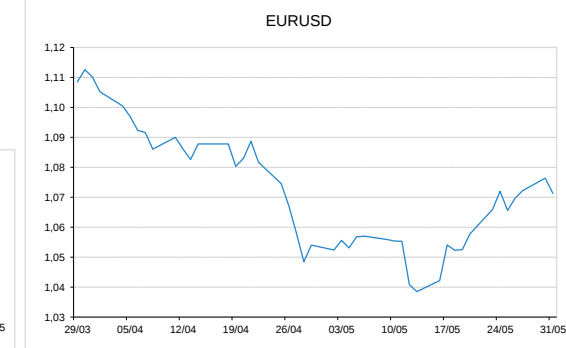
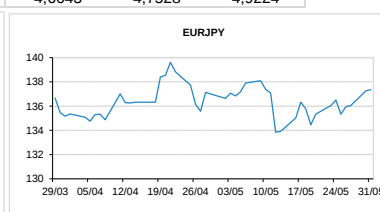
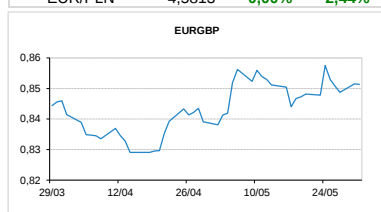


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	123,20	1,53	16,06	OT 2Y	0,635	0,11	23,30
JETFUEL	1.318,38	24,76	-14,87	OT 5Y	1,500	0,09	19,50
DIESEL	1.255,83	27,21	29,58	OT 10Y	2,255	0,09	23,80
COBRE	9.525,00	84,00	-226,50	BUND 10Y	0,653	8,40	15,90
ZINCO	3.914,75	52,75	-210,50	SCHATZ 2Y	0,883	5,41	2,10
OURO	1.842,27	-12,96	-54,66	T-NOTE 10Y	3,675	8,92	-6,20
TRIGO	1.097,75	-59,75	42,00	T-NOTE 2Y	3,141	6,67	-25,20
LICENÇA C02	83,99	0,02	-0,46	GILT 10Y	2,202	12,15	16,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0713	-0,47%	1,80%	1,0768	1,0829	1,0960
EUR/GBP	0,85138	0,01%	-1,56%	0,8552	0,8590	0,8666
EUR/JPY	137,36	-0,08%	-0,53%	137,36	137,36	137,35
EUR/CHF	1,0268	0,49%	0,04%	1,0263	1,0251	1,0227
EUR/BRL	5,084	0,75%	5,08%	5,2462	5,4023	5,7136
EUR/PLN	4,5813	0,00%	2,44%	4,6643	4,7528	4,9224



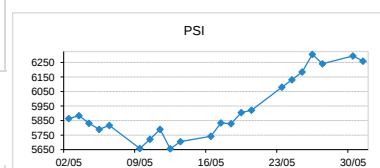
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0713	0,8514	137,36	1,0268	10,4793	7,4398	1,3572	1,49431	5,0840	10,0392
USD	0,9336	-	0,7938	128,65	0,9586	9,7851	6,9456	1,2647	1,3944	4,7363	9,3991

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,055	1,68	45,00
BCP	0,193	-0,57	36,91
CORT. AMORIM	10,360	-0,77	-8,16
CTT	3,750	-1,70	-17,67
EDP	4,652	-1,38	-3,73
EDP R	22,800	-0,61	4,11
GALP	12,285	0,00	44,19
J MARTINS	19,040	-1,70	-5,27
MOTA ENGIL	1,370	-4,06	7,37
NAVIGATOR	4,160	-0,38	24,18
NOS	3,972	0,00	16,48
REN	2,885	-1,03	13,36
SEMAPA	15,940	2,97	36,24
SONAE SGPS	1,113	1,37	10,97
GREENVOLT	7,270	-2,68	14,49

MAIORES GANHOS/PERDAS	
Título	Variação %
SEMAPA	2,97
ALTRI	1,68
SONAE SGPS	1,37
EDP	-1,38
J MARTINS	-1,70
CTT	-1,70
GREENVOLT	-2,68
MOTA ENGIL	-4,06



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.259,25	-0,57%	12,38%	6.344,23	4.859,53
CAC40	6.458,04	-1,59%	-9,72%	7.384,86	5.756,38
ESTX 50 PR	3.784,15	-1,50%	-11,96%	4.415,23	3.387,00
XTRA DAX	14.374,30	-1,38%	-9,51%	16.290,19	12.438,85
S&P 500	4.122,10	-0,87%	-13,51%	4.818,62	3.810,32
IBEX 35	8.836,90	-1,05%	1,41%	9.310,80	7.287,70
NIKKEI 225	27.279,80	-0,33%	-5,25%	30.795,78	24.681,74

