

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

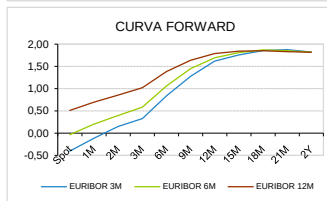
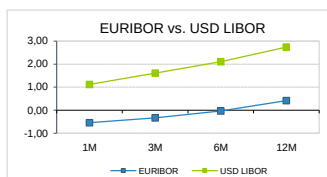
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

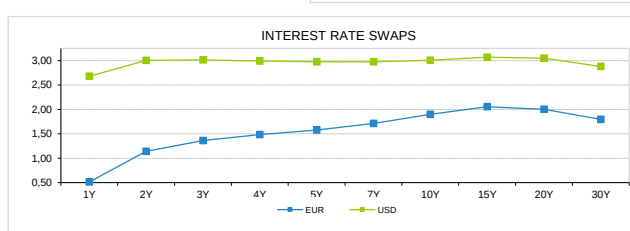
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5410	1	0	1M	1,1199	6	32	1,0900	-0,6250
3M	-0,3350	0	9	3M	1,6107	3	28	1,3054	-0,5075
6M	-0,0340	1	19	6M	2,1060	4	20	1,5944	-0,3800
12M	0,4170	3	25	12M	2,7400	4	11	2,0132	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,5127	4	25	1,7860	1,8600	2,0189
2Y	1,1411	6	18	1,8040	1,9065	2,0729
3Y	1,3630	7	13	1,8250	1,9440	2,1410
4Y	1,4850	7	12	1,8540	1,9890	2,2000
5Y	1,5762	7	12	1,8855	2,0430	2,2520
7Y	1,7127	6	13	1,9715	2,1490	2,3270
10Y	1,8980	5	14	2,1070	2,2450	2,3340
15Y	2,0560	6	16	2,1780	2,1990	2,1750
20Y	2,0030	6	19	2,0715	2,0470	1,9985
30Y	1,7960	7	27	1,8320	1,7935	1,7435

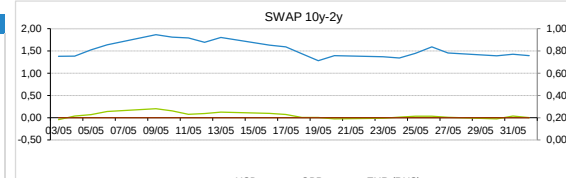
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,00
Reino Unido	1,00
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	12,75
Austrália	0,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6793	6	14	3,3022	2,9209	2,9085
2Y	3,0064	11	-5	3,1710	2,8745	2,9440
3Y	3,0166	12	-12	3,0940	2,8830	2,9680
4Y	2,9936	12	-13	3,0477	2,9070	2,9960
5Y	2,9769	11	-13	3,0010	2,9270	3,0462
7Y	2,9778	10	-10	3,0000	3,0012	3,0640
10Y	3,0092	8	-6	3,0370	3,0634	3,0960
15Y	3,0702	7	2	3,0896	3,0623	3,0650
20Y	3,0499	6	5	3,0468	2,9820	2,9595
30Y	2,8815	5	8	2,8610	2,7540	2,6850

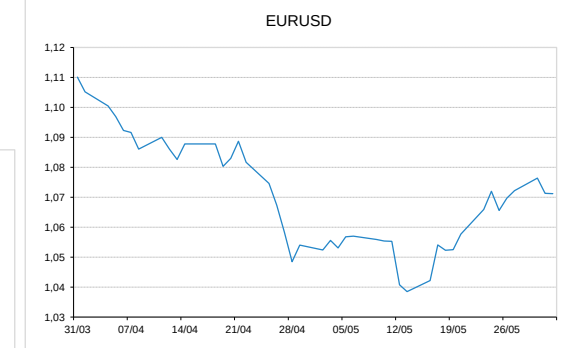
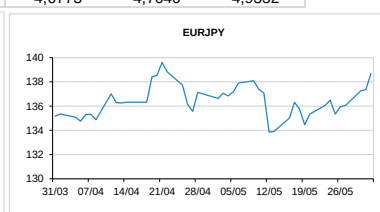


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	117,24	1,64	11,79	OT 2Y	0,691	0,06	24,60
JETFUEL	1.357,88	39,50	24,63	OT 5Y	1,580	0,08	23,30
DIESEL	1.304,12	48,28	77,87	OT 10Y	2,333	0,07	27,10
COBRE	9.439,00	-95,50	-322,00	BUND 10Y	0,710	5,48	20,80
ZINCO	3.929,00	14,25	-196,25	SCHATZ 2Y	0,909	3,53	8,20
OURO	1.844,59	7,23	-52,34	T-NOTE 10Y	3,744	8,47	-8,90
TRIGO	1.028,50	-59,00	-27,25	T-NOTE 2Y	3,232	11,58	-18,70
LICENÇA C02	86,52	2,50	2,07	GILT 10Y	2,240	2,88	20,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0712	-0,01%	1,79%	1,0769	1,0829	1,0961
EUR/GBP	0,8518	-0,02%	-1,58%	0,8554	0,8593	0,8670
EUR/JPY	138,68	-0,95%	-1,48%	138,68	138,68	138,67
EUR/CHF	1,0259	0,36%	0,15%	1,0253	1,0242	1,0217
EUR/BRL	5,1111	-0,57%	4,56%	5,2748	5,4291	5,7402
EUR/PLN	4,5931	-0,23%	2,17%	4,6773	4,7640	4,9332



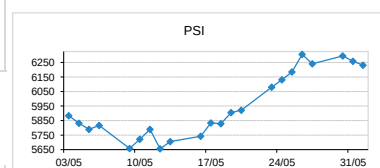
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0712	0,8516	138,68	1,0259	10,4989	7,4393	1,3476	1,48545	5,1111	10,0922
USD	0,9373	-	0,8001	129,94	0,9636	9,8222	6,9728	1,2644	1,3913	4,7943	9,4351

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,105	0,74	46,20
BCP	0,194	0,99	37,47
CORT. AMORIM	10,300	-1,90	-8,69
CTT	3,720	-0,67	-18,33
EDP	4,610	-1,33	-4,59
EDP R	22,540	-1,31	2,92
GALP	12,300	0,33	44,37
J MARTINS	18,740	-1,73	-6,77
MOTA ENGIL	1,348	-1,17	5,64
NAVIGATOR	4,142	-0,48	23,64
NOS	3,956	-0,10	16,01
REN	2,890	0,17	13,56
SEMAPA	15,800	-0,13	35,04
SONAE SGPS	1,111	0,45	10,77
GREENVOLT	7,250	-0,82	14,17

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	0,99
ALTRI	0,74
SONAE SGPS	0,45
GALP	0,33
REN	0,17
MOTA ENGIL	-1,17
EDP R	-1,31
EDP	-1,33
J MARTINS	-1,73
CORT. AMORIM	-1,90



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.231,15	-0,42%	11,88%	6.344,23	4.859,53
CAC40	6.418,89	-0,77%	-10,26%	7.384,86	5.756,38
ESTX 50 PR	3.759,54	-0,79%	-12,54%	4.415,23	3.387,00
XTRA DAX	14.340,47	-0,33%	-9,72%	16.290,19	12.438,85
S&P 500	4.085,92	-1,08%	-14,24%	4.818,62	3.810,32
IBEX 35	8.737,60	-1,29%	0,27%	9.310,80	7.287,70
NIKKEI 225	27.457,89	0,65%	-4,63%	30.795,78	24.681,74

