

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

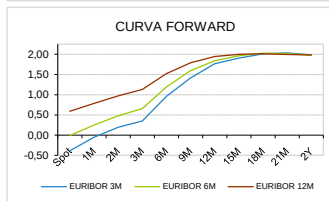
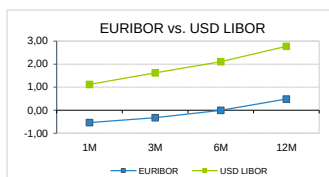
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

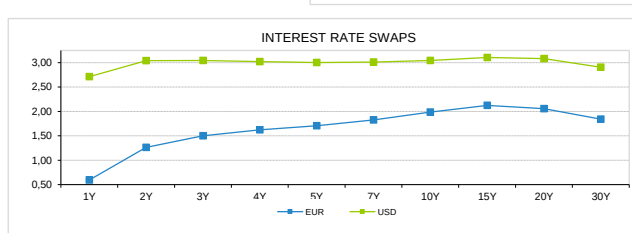
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5380	0	1	1M	1,1197	0	32	1,0922	-0,6000
3M	-0,3280	0	10	3M	1,6260	2	29	1,2991	-0,4600
6M	-0,0080	1	19	6M	2,1093	0	20	1,5976	-0,3700
12M	0,4860	4	26	12M	2,7754	4	15	2,0509	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,5940	4	31	1,9510	1,9930	2,1040
2Y	1,2640	6	26	1,9660	2,0280	2,1450
3Y	1,5010	7	23	1,8255	1,9450	2,1420
4Y	1,6220	6	22	1,8570	1,9890	2,2020
5Y	1,7080	6	23	2,0120	2,1310	2,3060
7Y	1,8240	5	22	1,9740	2,1510	2,3280
10Y	1,9870	4	23	2,1970	2,3070	2,3740
15Y	2,1230	3	25	2,2440	2,2450	2,2070
20Y	2,0570	2	24	2,1280	2,0880	2,0290
30Y	1,8410	2	37	1,8330	1,7930	1,7425

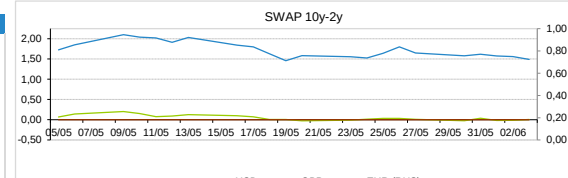
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,00
Reino Unido	1,00
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	12,75
Austrália	0,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7114	2	13	3,3437	2,9090	2,9600
2Y	3,0413	4	-5	3,1947	2,9040	2,9775
3Y	3,0442	4	-12	3,0895	2,9260	2,9930
4Y	3,0208	5	-12	3,0290	2,9370	3,0588
5Y	3,0031	5	-11	3,0350	2,9615	3,0938
7Y	3,0110	5	-7	3,0215	3,0075	3,0850
10Y	3,0455	6	-1	3,0730	3,0967	3,1320
15Y	3,1065	5	7	3,1120	3,0705	3,0690
20Y	3,0837	4	10	3,0550	3,0253	2,9898
30Y	2,9046	3	13	2,8530	2,7860	2,7160

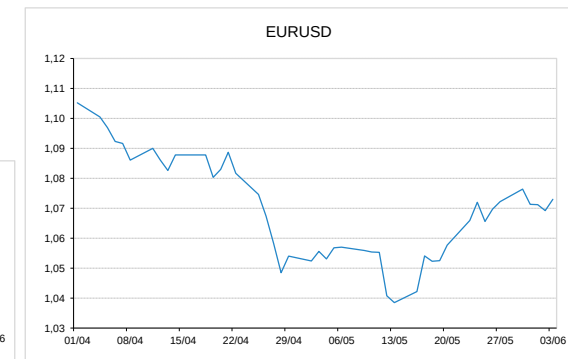
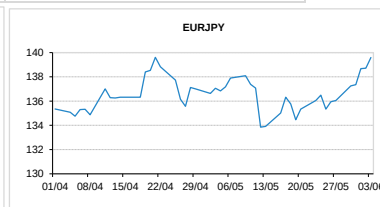
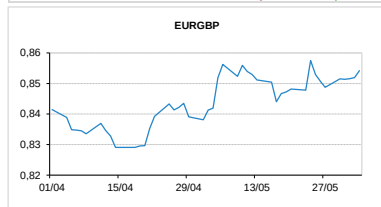


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	119,45	1,84	15,72	OT 2Y	0,817	0,04	36,00
JETFUEL	1.368,39	33,43	15,00	OT 5Y	1,726	0,06	31,60
DIESEL	1.311,39	33,43	51,50	OT 10Y	2,474	0,06	37,10
COBRE	9.520,00	52,00	-270,00	BUND 10Y	0,784	4,55	30,00
ZINCO	3.877,50	-51,50	-247,75	SCHATZ 2Y	1,369	4,53	20,70
OURO	1.849,52	-19,06	-18,60	T-NOTE 10Y	3,758	3,40	0,70
TRIGO	1.046,25	-12,00	0,75	T-NOTE 2Y	3,228	1,97	-8,60
LICENÇA C02	87,10	0,76	-1,09	GILT 10Y	2,228	0,00	12,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,073	0,36%	1,65%	1,0786	1,0847	1,0976
EUR/GBP	0,8542	-0,26%	-1,51%	0,8581	0,8619	0,8692
EUR/JPY	139,59	-0,62%	-1,81%	139,59	139,59	139,58
EUR/CHF	1,0324	-0,31%	-0,27%	1,0320	1,0309	1,0284
EUR/BRL	5,1398	0,29%	1,53%	5,3043	5,4601	5,7686
EUR/PLN	4,5922	-0,28%	2,17%	4,6750	4,7625	4,9319



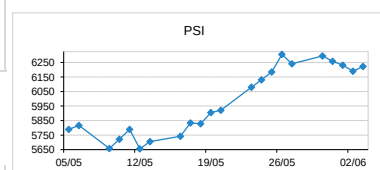
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0730	0,8542	139,59	1,0324	10,4714	7,4388	1,3480	1,4863	5,1398	10,1242
USD	0,9326	-	0,7985	130,715	0,9623	9,7633	6,9375	1,2581	1,3835	4,7865	9,4381

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,180	0,98	48,00
BCP	0,190	-1,14	35,13
CORT. AMORIM	10,420	0,39	-7,62
CTT	3,750	1,08	-17,67
EDP	4,665	0,60	-3,46
EDP R	22,800	0,09	4,11
GALP	12,150	3,32	42,61
J MARTINS	18,940	1,18	-5,77
MOTA ENGIL	1,306	-1,80	2,35
NAVIGATOR	4,046	-1,32	20,78
NOS	3,948	0,71	15,78
REN	2,870	0,35	12,77
SEMAPA	15,700	0,26	34,19
SONAE SGPS	1,112	0,18	10,87
GREENVOLT	7,220	-0,28	13,70

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	3,32
J MARTINS	1,18
CTT	1,08
ALTRI	0,98
NOS	0,71
GREENVOLT	-0,28
BCP	-1,14
NAVIGATOR	-1,32
MOTA ENGIL	-1,80



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.222,33	0,53%	11,72%	6.344,23	4.859,53
CAC40	6.485,30	-0,23%	-9,33%	7.384,86	5.756,38
ESTX 50 PR	3.783,66	-0,30%	-11,98%	4.415,23	3.387,00
XTRA DAX	14.460,09	-0,17%	-8,97%	16.290,19	12.438,85
S&P 500	4.101,68	-1,76%	-13,91%	4.818,62	3.810,32
IBEX 35	8.724,80	-0,22%	0,13%	9.310,80	7.287,70
NIKKEI 225	27.761,57	1,27%	-3,58%	30.795,78	24.681,74

