

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

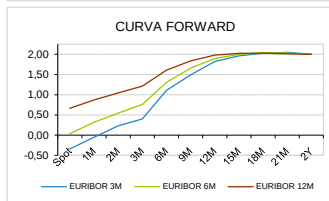
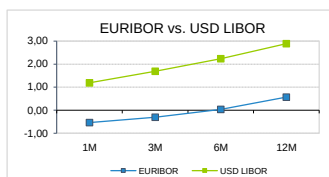
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

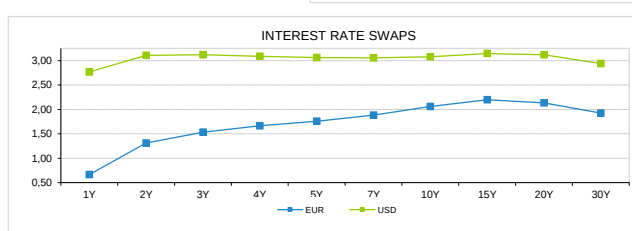
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5370	-1	2	1M	1,1903	3	35	1,1424	-0,6000
3M	-0,3020	0	12	3M	1,6904	3	29	1,3296	-0,4425
6M	0,0340	1	24	6M	2,2384	5	27	1,6530	-0,3200
12M	0,5690	1	32	12M	2,8896	4	19	2,1540	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,6637	3	37	1,9782	2,0560	2,1760
2Y	1,3120	3	30	1,9910	2,0970	2,2170
3Y	1,5341	3	23	2,0110	2,1220	2,2830
4Y	1,6653	4	20	2,0395	2,1560	2,3460
5Y	1,7587	4	18	2,0680	2,2060	2,3982
7Y	1,8834	5	13	2,1410	2,3070	2,4563
10Y	2,0608	5	11	2,2670	2,3860	2,4552
15Y	2,1982	6	12	2,3150	2,3240	2,2863
20Y	2,1326	6	17	2,1995	2,1678	2,1123
30Y	1,9249	6	29	1,9610	1,9160	1,8560

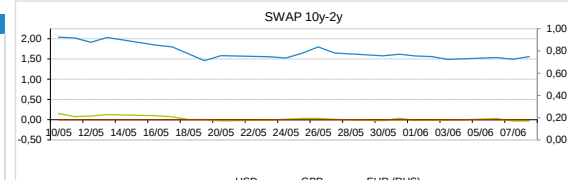
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,00
Reino Unido	1,00
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	12,75
Austrália	0,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7689	2	34	3,4455	2,9390	2,9880
2Y	3,1088	2	22	3,2810	2,9490	2,9955
3Y	3,1206	2	15	3,1700	2,9485	3,0280
4Y	3,0900	2	10	3,1130	2,9630	3,0325
5Y	3,0641	2	6	3,0850	2,9765	3,0977
7Y	3,0556	2	1	3,0680	3,0145	3,1340
10Y	3,0789	2	-1	3,1110	3,1246	3,1565
15Y	3,1458	2	2	3,1445	3,1280	3,1290
20Y	3,1221	2	3	3,1179	3,0546	3,0155
30Y	2,9415	3	6	2,8870	2,7930	2,7245

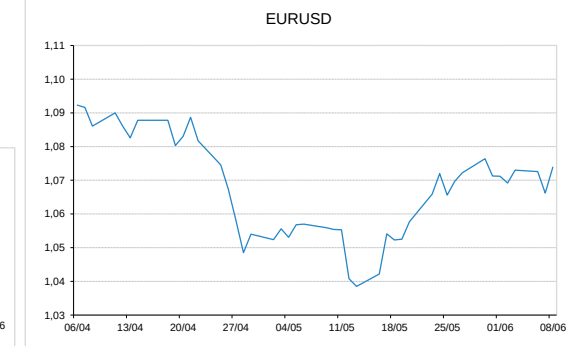
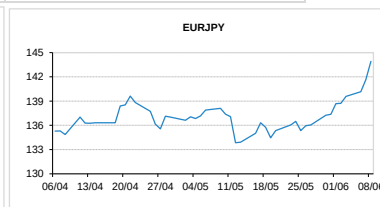
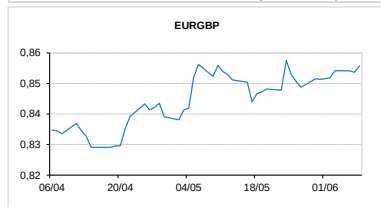


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	122,66	2,09	11,82	OT 2Y	0,916	0,05	42,80
JETFUEL	1.396,26	-20,48	149,07	OT 5Y	1,777	0,06	25,70
DIESEL	1.335,25	-21,49	197,06	OT 10Y	2,503	0,06	25,30
COBRE	9.723,00	-46,00	284,50	BUND 10Y	0,876	7,78	26,50
ZINCO	3.801,00	-71,50	19,75	SCHATZ 2Y	1,417	4,30	29,30
OURO	1.857,77	5,40	-26,04	T-NOTE 10Y	3,792	2,05	-7,20
TRIGO	1.069,00	-2,75	-39,50	T-NOTE 2Y	3,322	2,36	4,30
LICENÇA C02	80,07	-1,24	-11,47	GILT 10Y	2,331	3,43	23,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0739	0,72%	1,70%	1,0797	1,0856	1,0984
EUR/GBP	0,85575	-0,25%	-0,40%	0,8597	0,8635	0,8709
EUR/JPY	143,92	-1,57%	-0,40%	143,92	143,92	143,91
EUR/CHF	1,0468	-0,53%	0,24%	1,0462	1,0449	1,0424
EUR/BRL	5,2422	-0,55%	3,96%	5,4085	5,5685	5,8822
EUR/PLN	4,5845	-0,15%	2,35%	4,6684	4,7569	4,9235



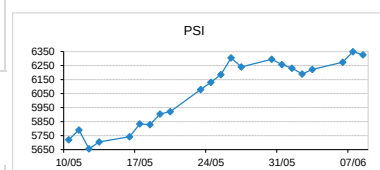
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0739	0,8558	143,92	1,0468	10,5019	7,4388	1,3449	1,48709	5,2422	10,1273
USD	0,9318	-	0,7968	133,845	0,9742	9,7867	6,9317	1,2536	1,3871	4,8724	9,4503

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,500	1,40	55,66
BCP	0,194	-1,87	37,76
CORT. AMORIM	10,440	-0,95	-7,45
CTT	3,735	-1,19	-18,00
EDP	4,718	-1,07	-2,36
EDP R	23,310	-1,15	6,44
GALP	12,785	1,63	50,06
J MARTINS	18,730	0,54	-6,82
MOTA ENGIL	1,332	-0,15	4,39
NAVIGATOR	4,094	-0,34	22,21
NOS	3,910	-1,01	14,66
REN	2,925	0,00	14,93
SEMAPA	15,440	-0,03	31,97
SONAE SGPS	1,129	-0,27	12,56
GREENVOLT	7,470	-1,32	17,64

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	1,63
ALTRI	1,40
J MARTINS	0,54
EDP	-1,07
EDP R	-1,15
CTT	-1,19
GREENVOLT	-1,32
BCP	-1,87



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.325,85	-0,37%	13,58%	6.370,78	4.859,53
CAC40	6.438,83	-0,95%	-9,98%	7.384,86	5.756,38
ESTX 50 PR	3.785,29	-0,56%	-11,94%	4.415,23	3.387,00
XTRA DAX	14.437,80	-0,82%	-9,11%	16.290,19	12.438,85
S&P 500	4.156,91	-0,14%	-12,83%	4.818,62	3.810,32
IBEX 35	8.837,50	-0,05%	1,42%	9.310,80	7.287,70
NIKKEI 225	28.234,29	1,04%	-1,94%	30.795,78	24.681,74

