

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

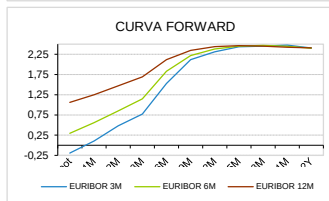
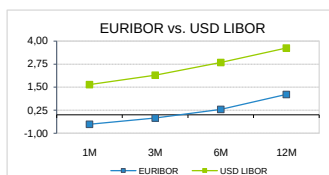
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

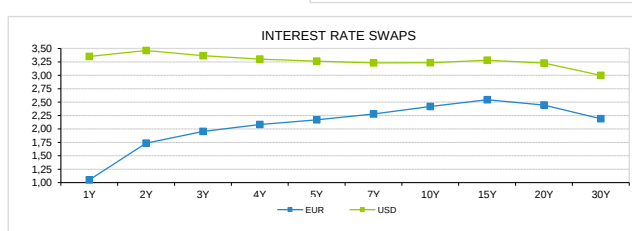
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5120	0	2	1M	1,6416	2	67	1,1941	-0,1500
3M	-0,1720	-1	18	3M	2,1544	3	65	1,5054	-0,1075
6M	0,2910	0	37	6M	2,8419	3	78	2,0245	0,1700
12M	1,1080	-1	76	12M	3,6254	0	90	2,7001	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,0500	-3	65	2,4390	2,4875	2,5450
2Y	1,7343	-9	75	2,4260	2,5160	2,5725
3Y	1,9540	-11	76	2,4450	2,5285	2,6130
4Y	2,0810	-12	76	2,4690	2,5455	2,6580
5Y	2,1693	-13	75	2,4840	2,5745	2,7020
7Y	2,2785	-13	73	2,5275	2,6460	2,7720
10Y	2,4190	-14	69	2,6250	2,7260	2,7698
15Y	2,5440	-12	68	2,6590	2,6380	2,5670
20Y	2,4460	-12	66	2,5070	2,4475	2,3620
30Y	2,1910	-13	63	2,2240	2,1600	2,0810

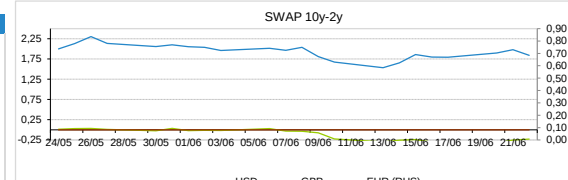
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	1,25
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	0,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,3523	-8	76	3,6806	3,0340	3,1160
2Y	3,4620	-14	55	3,3654	3,0750	3,1010
3Y	3,3662	-16	44	3,2415	3,1019	3,1217
4Y	3,3007	-15	40	3,2293	3,0960	3,1520
5Y	3,2632	-14	37	3,2142	3,0765	3,1992
7Y	3,2314	-13	35	3,1820	3,1440	3,2340
10Y	3,2335	-11	33	3,2140	3,2267	3,2640
15Y	3,2817	-9	32	3,2290	3,1824	3,1470
20Y	3,2270	-9	28	3,1490	3,1101	2,9950
30Y	2,9976	-7	22	2,9095	2,8117	2,7288

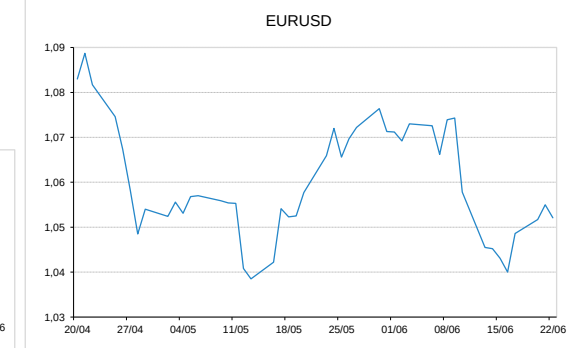
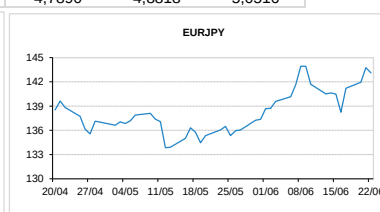
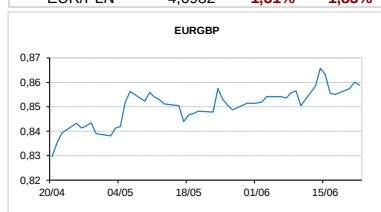


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	111,34	-3,31	1,35	OT 2Y	1,329	-0,11	83,10
JETFUEL	1.430,42	-22,33	257,25	OT 5Y	2,016	-0,15	58,30
DIESEL	1.367,92	-23,43	281,76	OT 10Y	2,667	-0,15	49,60
COBRE	8.965,00	17,50	-427,00	BUND 10Y	1,179	-16,15	68,60
ZINCO	3.618,00	84,25	-100,00	SCHATZ 2Y	1,722	-11,84	58,40
OURO	1.838,59	5,61	-7,91	T-NOTE 10Y	3,928	-13,41	23,80
TRIGO	1.011,50	24,25	-163,00	T-NOTE 2Y	3,577	-16,09	34,00
LICENÇA C02	81,73	-3,00	1,34	GILT 10Y	2,606	-15,28	53,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0521	-0,27%	-1,29%	1,0592	1,0668	1,0801
EUR/GBP	0,85885	0,15%	-1,28%	0,8631	0,8676	0,8753
EUR/JPY	143,11	0,45%	-4,93%	143,11	143,11	143,09
EUR/CHF	1,0177	0,00%	1,45%	1,0179	1,0171	1,0150
EUR/BRL	5,4532	-0,93%	-5,61%	5,6272	5,7902	6,0895
EUR/PLN	4,6982	-1,31%	-1,83%	4,7890	4,8818	5,0516



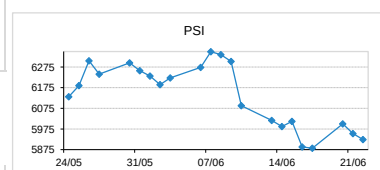
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0521	0,8589	143,11	1,0177	10,6630	7,4380	1,3697	1,52601	5,4532	10,4602
USD	0,9435	-	0,8124	135,825	0,9590	10,0529	7,0178	1,2937	1,4400	5,1389	9,8866

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,235	-4,66	49,31
BCP	0,181	1,75	28,18
CORT. AMORIM	10,320	0,39	-8,51
CTT	3,130	0,48	-31,28
EDP	4,356	-0,84	-9,85
EDP R	21,760	-2,11	-0,64
GALP	11,045	-3,16	29,64
J MARTINS	18,950	2,71	-5,72
MOTA ENGIL	1,302	3,33	2,04
NAVIGATOR	3,800	-2,26	13,43
NOS	3,814	0,10	11,85
REN	2,720	-1,27	6,88
SEMAPA	13,700	-0,44	17,09
SONAE SGPS	1,117	1,73	11,37
GREENVOLT	6,850	-1,01	10,30

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	3,33
J MARTINS	2,71
BCP	1,75
SONAE SGPS	1,73
CTT	0,48
REN	-1,27
EDP R	-2,11
NAVIGATOR	-2,26
GALP	-3,16
ALTRI	-4,66



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.923,44	-0,49%	6,36%	6.370,78	4.859,53
CAC40	5.918,88	-0,77%	-17,25%	7.384,86	5.756,38
ESTX 50 PR	3.467,26	-0,77%	-19,34%	4.415,23	3.387,00
XTRA DAX	13.157,44	-1,02%	-17,17%	16.290,19	12.438,85
S&P 500	3.788,11	0,66%	-20,49%	4.818,62	3.636,87
IBEX 35	8.157,90	-0,94%	-6,38%	9.198,10	7.287,70
NIKKEI 225	26.149,55	-0,37%	-9,18%	30.795,78	24.681,74

