

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

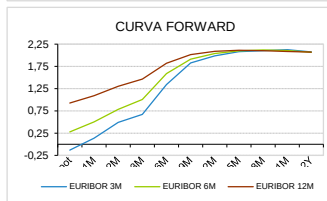
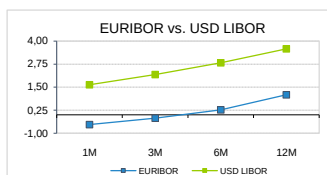
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

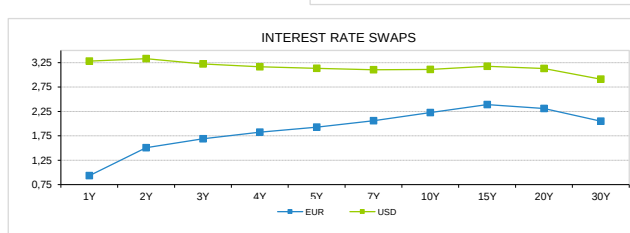
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5280	-2	2	1M	1,6327	-1	66	1,1925	-0,1500
3M	-0,1860	-1	18	3M	2,1846	3	68	1,5000	-0,0900
6M	0,2730	-2	36	6M	2,8266	-2	76	1,9801	0,0900
12M	1,0890	-2	74	12M	3,5799	-5	85	2,6095	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9326	-12	53	2,0903	2,2310	2,3800
2Y	1,5053	-23	53	2,0785	2,2940	2,4160
3Y	1,6905	-27	50	2,1335	2,3240	2,4590
4Y	1,8240	-27	50	2,1840	2,3540	2,5090
5Y	1,9270	-25	51	2,2212	2,3910	2,5590
7Y	2,0600	-22	51	2,2980	2,4770	2,6460
10Y	2,2276	-20	50	2,4260	2,5830	2,6600
15Y	2,3900	-16	53	2,4980	2,5150	2,4648
20Y	2,3090	-14	52	2,3646	2,3320	2,2550
30Y	2,0507	-14	49	2,0760	2,0300	1,9630

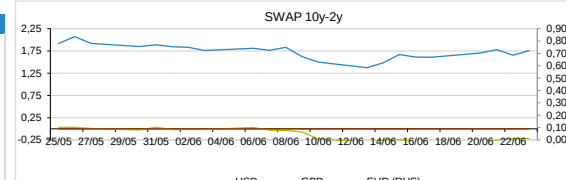
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	1,25
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	0,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2814	-7	69	3,5225	2,9705	3,0086
2Y	3,3315	-12	42	3,1730	2,9650	3,0100
3Y	3,2248	-15	30	3,0855	2,9580	3,0214
4Y	3,1646	-14	26	3,0620	2,9978	3,0446
5Y	3,1342	-14	24	3,0703	2,9960	3,0832
7Y	3,1037	-13	22	3,0375	3,0488	3,1295
10Y	3,1117	-12	21	3,0910	3,1233	3,1780
15Y	3,1742	-11	22	3,1528	3,1221	3,0920
20Y	3,1295	-10	19	3,0480	3,0120	2,9718
30Y	2,9109	-9	13	2,8310	2,7666	2,6866

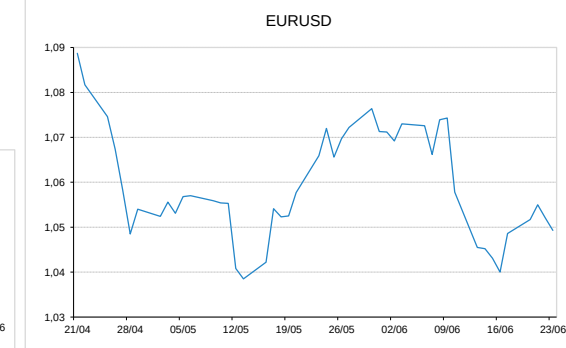
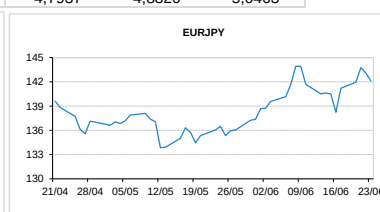


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	111,02	-0,72	0,24	OT 2Y	1,166	-0,17	68,00
JETFUEL	1.423,25	-7,17	250,08	OT 5Y	1,799	-0,23	41,40
DIESEL	1.366,25	-1,67	280,09	OT 10Y	2,491	-0,19	36,10
COBRE	8.786,00	-222,00	-649,00	BUND 10Y	0,967	-20,71	54,00
ZINCO	3.571,50	-46,50	-146,50	SCHATZ 2Y	1,489	-23,33	40,30
OURO	1.834,03	-3,69	-19,56	T-NOTE 10Y	3,828	-10,51	22,70
TRIGO	953,50	-35,25	-244,00	T-NOTE 2Y	3,468	-10,30	37,80
LICENÇA C02	83,98	2,10	5,83	GILT 10Y	2,424	-16,40	46,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0493	-0,27%	-1,56%	1,0562	1,0638	1,0774
EUR/GBP	0,85818	0,08%	-1,21%	0,8623	0,8667	0,8745
EUR/JPY	142,11	0,70%	-4,26%	142,11	142,11	142,10
EUR/CHF	1,0098	0,63%	2,23%	1,0100	1,0091	1,0072
EUR/BRL	5,4689	0,41%	-5,88%	5,6435	5,8047	6,1150
EUR/PLN	4,7057	-0,12%	-1,99%	4,7937	4,8820	5,0463



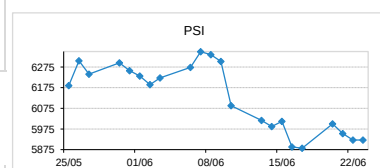
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0493	0,8582	142,11	1,0098	10,7172	7,4393	1,3654	1,52476	5,4689	10,4951
USD	0,9497	-	0,8148	134,455	0,9581	10,1751	7,0651	1,2963	1,4460	5,1757	9,9537

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,145	-1,60	47,16
BCP	0,173	-4,43	22,50
CORT. AMORIM	10,320	0,00	-8,51
CTT	3,080	-1,60	-32,38
EDP	4,428	1,98	-8,36
EDP R	22,500	3,40	2,74
GALP	10,875	-1,98	27,64
J MARTINS	19,230	1,58	-4,33
MOTA ENGIL	1,272	-2,45	-0,31
NAVIGATOR	3,760	-0,63	12,24
NOS	3,838	0,47	12,55
REN	2,745	0,73	7,86
SEMAPA	13,300	-2,35	13,68
SONAE SGPS	1,122	0,81	11,86
GREENVOLT	6,800	-0,73	9,50

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	3,40
EDP	1,98
J MARTINS	1,58
SONAE SGPS	0,81
REN	0,73
ALTRI	-1,60
GALP	-1,98
SEMAPA	-2,35
MOTA ENGIL	-2,45
BCP	-4,43



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.921,51	0,00%	6,32%	6.370,78	4.859,53
CAC40	5.883,33	-0,56%	-17,75%	7.384,86	5.756,38
ESTX 50 PR	3.436,29	-0,80%	-20,04%	4.415,23	3.387,00
XTRA DAX	12.912,59	-1,72%	-18,67%	16.290,19	12.438,85
S&P 500	3.773,38	0,34%	-20,84%	4.818,62	3.636,87
IBEX 35	8.118,10	-0,34%	-6,84%	9.198,10	7.287,70
NIKKEI 225	26.171,25	0,08%	-9,10%	30.795,78	24.681,74

