

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

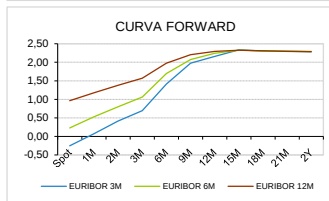
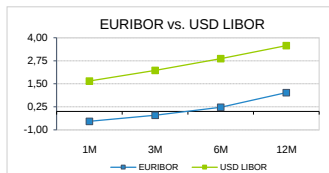
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

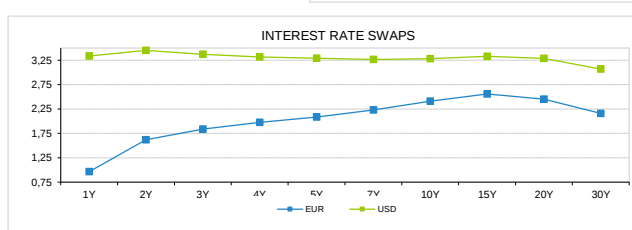
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5360	2	1	1M	1,6523	2	59	1,1926	-0,1500
3M	-0,2110	1	16	3M	2,2316	0	63	1,5234	-0,0975
6M	0,2250	0	30	6M	2,8621	0	78	1,9792	0,1300
12M	1,0220	7	66	12M	3,5720	3	88	2,5274	-0,7000

INTEREST RATE SWAPS							
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y	
1Y	0,9651	3	52	2,2964	2,3975	2,5956	
2Y	1,6193	3	59	2,2909	2,4830	2,6145	
3Y	1,8380	3	60	2,3250	2,5180	2,6680	
4Y	1,9747	5	62	2,3830	2,5490	2,7240	
5Y	2,0860	7	64	2,4230	2,5890	2,7745	
7Y	2,2298	6	64	2,4980	2,6870	2,8500	
10Y	2,4111	8	63	2,6310	2,7780	2,8400	
15Y	2,5580	8	62	2,6800	2,6800	2,6800	
20Y	2,4523	7	57	2,5150	2,4620	2,3696	
30Y	2,1590	6	49	2,1900	2,1310	2,0500	

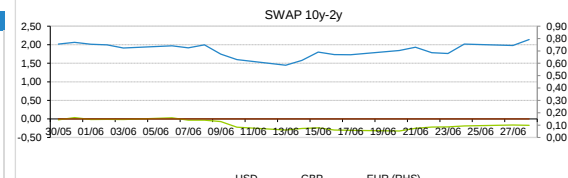
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	1,25
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	0,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,3358	1	81	3,5464	3,1215	3,1685
2Y	3,4517	1	61	3,3615	3,1540	3,1625
3Y	3,3712	1	56	3,2835	3,1585	3,1780
4Y	3,3183	1	53	3,2650	3,1640	3,2095
5Y	3,2897	0	52	3,2513	3,1720	3,2697
7Y	3,2655	0	48	3,2310	3,2155	3,2925
10Y	3,2805	1	46	3,2700	3,2974	3,3305
15Y	3,3285	0	43	3,3114	3,2837	3,2710
20Y	3,2886	0	39	3,2661	3,1870	3,1140
30Y	3,0685	0	32	3,0090	2,9199	2,8405

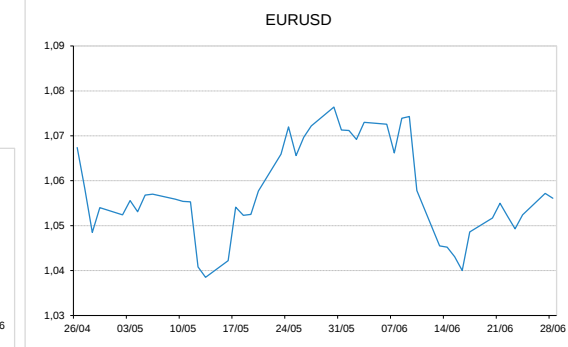
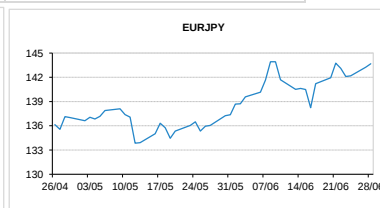
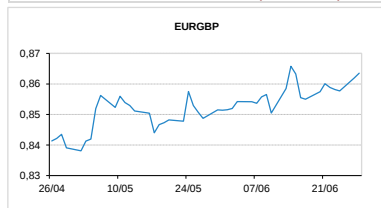


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	117,17	2,08	1,61	OT 2Y	1,252	0,04	79,90
JETFUEL	1.374,28	-36,47	80,66	OT 5Y	1,984	0,06	67,40
DIESEL	1.339,75	-32,50	111,13	OT 10Y	2,704	0,07	63,30
COBRE	8.357,00	36,50	-1.041,50	BUND 10Y	1,186	11,39	74,20
ZINCO	3.349,01	-50,99	-505,99	SCHATZ 2Y	1,638	7,93	57,30
OURO	1.820,87	-1,98	-32,85	T-NOTE 10Y	3,959	1,04	37,30
TRIGO	935,50	18,00	-230,75	T-NOTE 2Y	3,599	1,79	52,40
LICENÇA C02	87,40	2,35	3,20	GILT 10Y	2,627	11,60	59,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0561	-0,10%	-1,89%	1,0630	1,0705	1,0840
EUR/GBP	0,8635	-0,17%	-1,39%	0,8677	0,8720	0,8801
EUR/JPY	143,67	-0,29%	-4,47%	143,67	143,67	143,65
EUR/CHF	1,0074	0,45%	2,44%	1,0075	1,0066	1,0045
EUR/BRL	5,5324	0,22%	-7,38%	5,7118	5,8777	6,2006
EUR/PLN	4,6924	-0,18%	-2,36%	4,7831	4,8751	5,0508



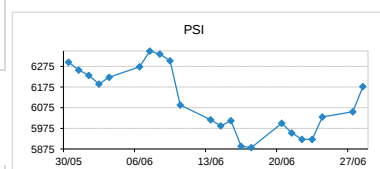
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0561	0,8635	143,67	1,0074	10,6749	7,4390	1,3575	1,52267	5,5324	10,3561
USD	0,9512	-	0,8198	136,265	0,9580	10,1342	7,0765	1,2880	1,4450	5,2202	9,8245

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,500	0,93	55,30
BCP	0,173	1,17	22,85
CORT. AMORIM	10,620	1,72	-5,67
CTT	3,180	0,00	-30,19
EDP	4,633	3,42	-4,12
EDP R	22,930	1,37	4,70
GALP	11,795	3,10	38,67
J MARTINS	20,340	1,85	1,19
MOTA ENGIL	1,270	0,79	-0,16
NAVIGATOR	3,898	0,72	16,42
NOS	3,968	1,48	16,36
REN	2,890	2,48	13,56
SEMAPA	13,540	2,56	16,24
SONAE SGPS	1,175	1,91	16,95
GREENVOLT	7,340	3,69	17,55

MAIORES GANHOS/PERDAS	
Título	Variação %
GREENVOLT	3,69
EDP	3,42
GALP	3,10
SEMAPA	2,56
REN	2,48



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.172,51	2,02%	10,91%	6.370,78	4.859,53
CAC40	6.086,02	0,68%	-14,89%	7.384,86	5.756,38
ESTX 50 PR	3.549,59	0,27%	-17,45%	4.415,23	3.387,00
XTRA DAX	13.231,82	0,35%	-16,70%	16.290,19	12.438,85
S&P 500	3.874,70	-0,63%	-18,69%	4.818,62	3.636,87
IBEX 35	8.303,20	0,74%	-4,71%	9.198,10	7.287,70
NIKKEI 225	27.049,47	0,66%	-6,05%	30.795,78	24.681,74

