

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

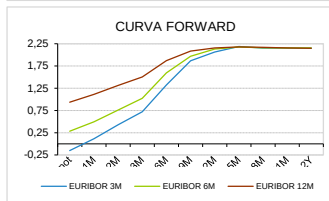
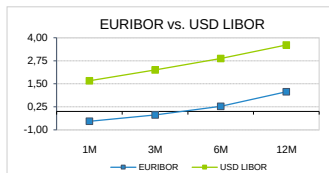
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

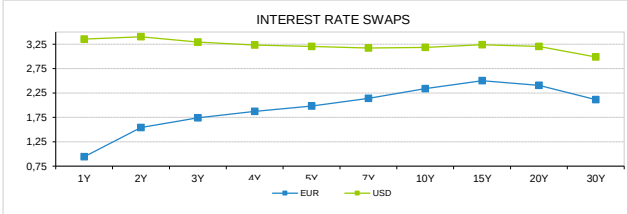
INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP CHF
1M	-0,5350	0	1	1M	1,6661	1	60	1,1924 -0,1500
3M	-0,1910	2	18	3M	2,2504	2	65	1,5451 -0,0975
6M	0,2780	5	35	6M	2,8769	1	79	2,0082 0,1300
12M	1,0680	5	71	12M	3,6073	4	91	2,5945 -0,7000

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	0,9421	-3	50	2,1650	2,2875
2Y	1,5412	-9	52	2,1621	2,3660
3Y	1,7410	-10	51	2,1985	2,4210
4Y	1,8720	-11	52	2,2610	2,4680
5Y	1,9820	-10	54	2,3130	2,5160
7Y	2,1410	-9	56	2,4100	2,6250
10Y	2,3390	-7	56	2,5604	2,7250
15Y	2,5019	-5	56	2,6234	2,8410
20Y	2,4061	-4	52	2,4700	2,4250
30Y	2,1147	-4	45	2,1415	2,0875

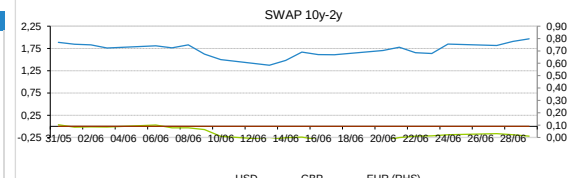
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	1,25
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	0,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,3550	1	83	3,5119	3,0065	3,0625
2Y	3,4025	-4	56	3,2230	3,0410	3,0650
3Y	3,2926	-6	48	3,1520	3,0510	3,0780
4Y	3,2332	-7	44	3,1380	3,0530	3,1232
5Y	3,2028	-7	44	3,1240	3,0600	3,1623
7Y	3,1719	-7	39	3,1140	3,1130	3,1955
10Y	3,1836	-7	37	3,1590	3,1560	3,2390
15Y	3,2388	-6	34	3,2090	3,1913	3,1800
20Y	3,2043	-5	31	3,1490	3,1117	3,0305
30Y	2,9886	-5	24	2,9235	2,8402	2,7619

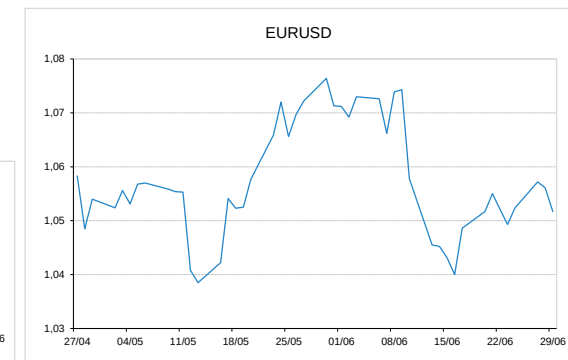
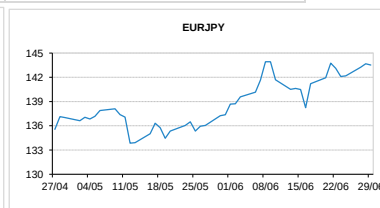
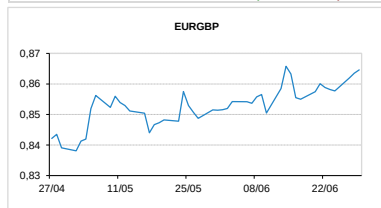


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	117,80	-0,18	2,24	OT 2Y	1,141	-0,11	61,60
JETFUEL	1.337,25	-37,03	43,63	OT 5Y	1,831	-0,15	42,30
DIESEL	1.305,75	-34,00	77,13	OT 10Y	2,570	-0,13	40,10
COBRE	8.400,00	-52,00	-1.093,50	BUND 10Y	1,044	-13,90	51,00
ZINCO	3.368,00	18,99	-487,00	SCHATZ 2Y	1,513	-12,98	35,60
OURO	1.817,35	-2,66	-36,37	T-NOTE 10Y	3,876	-8,48	29,00
TRIGO	932,00	-4,00	-234,25	T-NOTE 2Y	3,537	-5,95	46,20
LICENÇA C02	88,40	1,00	4,20	GILT 10Y	2,541	-7,03	46,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0517	-0,42%	-2,29%	1,0588	1,0674	1,0804
EUR/GBP	0,86461	-0,13%	-1,52%	0,8689	0,8734	0,8814
EUR/JPY	143,53	0,10%	-4,38%	143,53	143,53	143,51
EUR/CHF	0,9995	0,76%	3,25%	0,9995	0,9985	0,9964
EUR/BRL	5,4931	0,90%	-6,74%	5,6730	5,8479	6,1703
EUR/PLN	4,6732	0,53%	-1,96%	4,7666	4,8635	5,0342



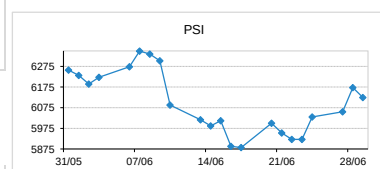
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0517	0,8646	143,53	0,9995	10,6845	7,4398	1,3479	1,52215	5,4931	10,3367
USD	0,9543	-	0,825	136,845	0,9529	10,1989	7,0998	1,2876	1,4544	5,2312	9,8619

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,520	0,31	56,14
BCP	0,170	-1,45	20,72
CORT. AMORIM	10,560	-0,56	-6,38
CTT	3,130	-1,57	-31,28
EDP	4,536	-2,09	-6,13
EDP R	22,630	-1,31	3,33
GALP	11,570	-1,91	35,80
J MARTINS	20,880	2,65	3,88
MOTA ENGIL	1,250	-1,26	-1,72
NAVIGATOR	3,912	0,36	16,78
NOS	3,868	-2,52	13,43
REN	2,875	-0,52	12,97
SEMAPA	13,760	1,62	17,61
SONAE SGPS	1,177	0,17	17,35
GREENVOLT	7,360	0,27	18,52

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	2,65
SEMAPA	1,62
NAVIGATOR	0,36
ALTRI	0,31
GREENVOLT	0,27
BCP	-1,45
CTT	-1,57
GALP	-1,91
EDP	-2,09
NOS	-2,52



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.131,79	-0,78%	9,96%	6.370,78	4.859,53
CAC40	6.031,48	-0,95%	-15,72%	7.384,86	5.756,38
ESTX 50 PR	3.514,29	-1,01%	-18,26%	4.415,23	3.387,00
XTRA DAX	13.003,35	-1,71%	-18,13%	16.290,19	12.438,85
S&P 500	3.821,04	-0,09%	-19,89%	4.818,62	3.636,87
IBEX 35	8.186,20	-1,58%	-6,05%	9.198,10	7.287,70
NIKKEI 225	26.804,60	-0,91%	-6,90%	30.795,78	24.681,74

