

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

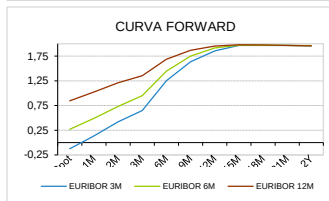
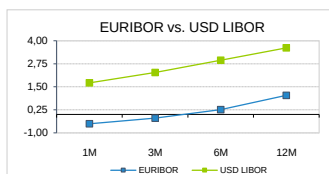
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

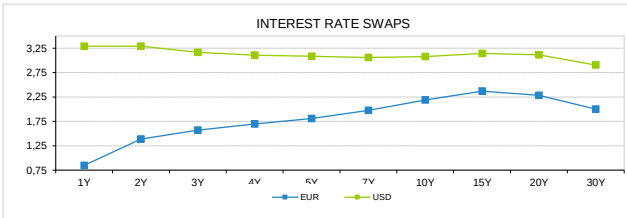
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5080	3	4	1M	1,7131	5	65	1,1936	-0,1500
3M	-0,1950	0	16	3M	2,2771	3	68	1,5536	-0,0950
6M	0,2630	-2	33	6M	2,9467	7	86	2,0030	0,0900
12M	1,0370	-3	68	12M	3,6136	1	92	2,5893	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8485	-10	37	1,9340	2,0830	2,3900
2Y	1,3875	-17	31	1,9372	2,1777	2,4310
3Y	1,5710	-18	28	1,9890	2,2530	2,4870
4Y	1,6970	-19	28	2,0580	2,3010	2,5450
5Y	1,8080	-18	31	2,1210	2,3610	2,6110
7Y	1,9772	-17	33	2,2350	2,4800	2,6920
10Y	2,1885	-16	34	2,4008	2,5960	2,7018
15Y	2,3700	-14	37	2,4860	2,5220	2,4795
20Y	2,2845	-13	34	2,3420	2,3130	2,2400
30Y	2,0010	-12	27	2,0270	1,9850	1,9180

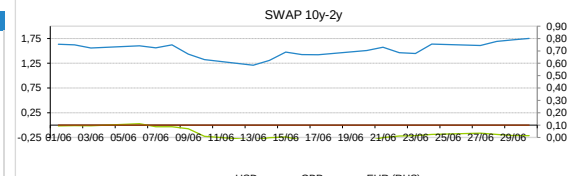
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	1,25
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	0,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2916	-5	67	3,3580	2,9230	2,9605
2Y	3,2917	-9	40	3,0725	2,9440	2,9710
3Y	3,1653	-10	27	3,0240	2,9445	2,9845
4Y	3,1076	-10	23	3,0100	2,9585	3,0170
5Y	3,0849	-10	22	2,9995	2,9690	3,0703
7Y	3,0610	-10	18	3,0020	3,0342	3,1080
10Y	3,0775	-10	15	3,0505	3,1084	3,1545
15Y	3,1422	-9	14	3,1140	3,1110	3,1055
20Y	3,1151	-9	12	3,0655	3,0321	2,9560
30Y	2,9035	-8	7	2,8400	2,7657	2,6863

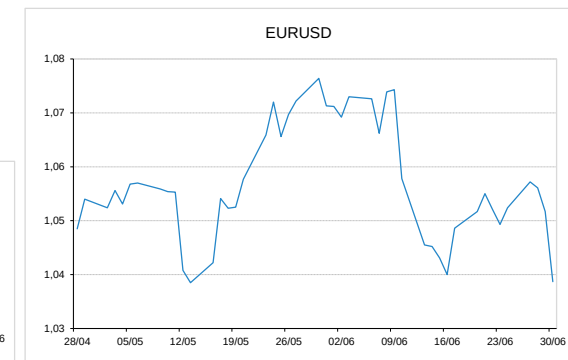
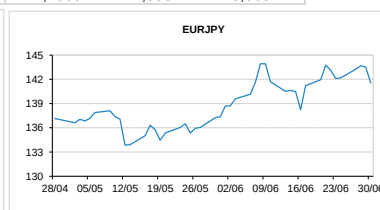
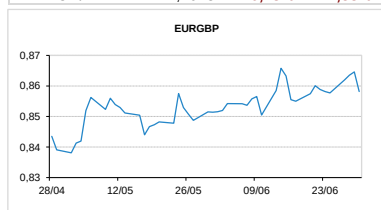


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	115,11	-1,15	-0,49	OT 2Y	0,986	-0,16	35,00
JETFUEL	1.285,03	-52,22	-8,59	OT 5Y	1,687	-0,15	18,20
DIESEL	1.259,00	-46,75	30,38	OT 10Y	2,443	-0,13	18,40
COBRE	8.409,50	35,50	-1.058,00	BUND 10Y	0,885	-14,59	25,90
ZINCO	3.385,30	17,30	-469,70	SCHATZ 2Y	1,340	-15,55	12,30
OURO	1.812,36	-5,37	-24,99	T-NOTE 10Y	3,795	-7,55	13,50
TRIGO	916,75	-13,25	-180,75	T-NOTE 2Y	3,437	-9,50	32,10
LICENÇA C02	89,43	1,08	5,41	GILT 10Y	2,417	-11,50	20,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0387	-1,24%	-3,04%	1,0457	1,0542	1,0675
EUR/GBP	0,8582	0,75%	-0,79%	0,8624	0,8669	0,8750
EUR/JPY	141,54	1,41%	-2,95%	141,54	141,54	141,53
EUR/CHF	1,0000	-0,30%	2,96%	0,9999	0,9989	0,9966
EUR/BRL	5,4698	-1,05%	-7,08%	5,6508	5,8251	6,1447
EUR/PLN	4,7043	-0,73%	-2,58%	4,7960	4,8934	5,0652



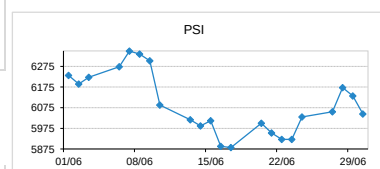
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0387	0,8582	141,54	1,0000	10,7202	7,4377	1,3476	1,5178	5,4698	10,3292
USD	0,9566	-	0,8232	135,85	0,9573	10,2512	7,1142	1,2897	1,4536	5,2267	9,8805

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,370	-2,30	52,55
BCP	0,165	-3,00	17,10
CORT. AMORIM	10,560	0,00	-6,38
CTT	3,120	-0,32	-31,50
EDP	4,452	-1,85	-7,86
EDP R	22,520	-0,49	2,83
GALP	11,185	-3,33	31,28
J MARTINS	20,740	-0,67	3,18
MOTA ENGIL	1,228	-1,76	-3,76
NAVIGATOR	3,836	-1,94	14,51
NOS	3,836	-0,83	12,49
REN	2,875	0,00	12,97
SEMAPA	13,440	-2,33	14,87
SONAE SGPS	1,171	-0,51	16,75
GREENVOLT	7,350	-0,14	18,36

MAIORES GANHOS/PERDAS	
Título	Variação %
NAVIGATOR	-1,94
ALTRI	-2,30
SEMAPA	-2,33
BCP	-3,00
GALP	-3,33



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.044,64	-1,42%	8,53%	6.370,78	4.859,53
CAC40	5.922,86	-1,80%	-17,20%	7.384,86	5.756,38
ESTX 50 PR	3.454,86	-1,69%	-19,62%	4.415,23	3.387,00
XTRA DAX	12.783,77	-1,69%	-19,52%	16.290,19	12.438,85
S&P 500	3.779,39	-1,03%	-20,70%	4.818,62	3.636,87
IBEX 35	8.099,30	-1,08%	-7,05%	9.198,10	7.287,70
NIKKEI 225	26.393,04	-1,54%	-8,33%	30.795,78	24.681,74

