

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

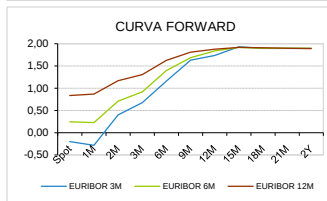
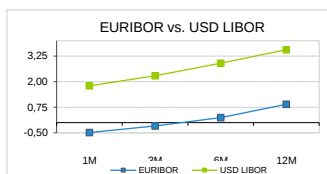
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

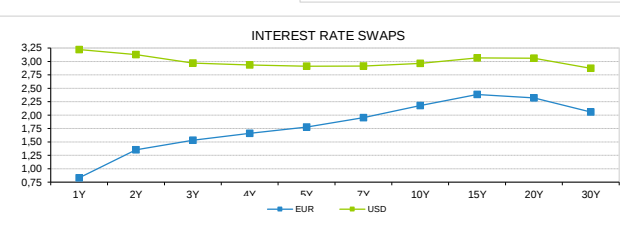
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,4850	2	5	1M	1,7976	1	68	1,1932	-0,1500
3M	-0,1650	1	16	3M	2,2929	1	67	1,5701	-0,0850
6M	0,2410	0	25	6M	2,8993	-4	79	1,9958	0,1050
12M	0,8970	-6	41	12M	3,5643	-5	79	2,4790	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8307	9	21	1,8885	2,0630	2,3794
2Y	1,3535	13	7	1,8920	2,1569	2,4280
3Y	1,5320	14	1	1,9485	2,2370	2,4940
4Y	1,6600	13	2	2,0270	2,2950	2,5620
5Y	1,7763	12	4	2,0910	2,3590	2,6260
7Y	1,9531	11	10	2,2180	2,4860	2,7250
10Y	2,1773	11	15	2,3990	2,6170	2,7420
15Y	2,3837	9	23	2,5090	2,5700	2,5500
20Y	2,3195	10	23	2,3860	2,3810	2,3250
30Y	2,0580	9	18	2,0920	2,0630	2,0050

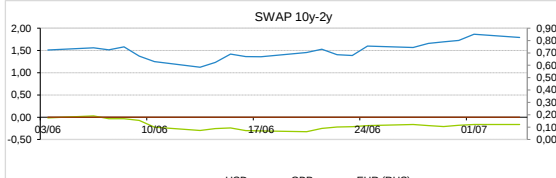
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	1,25
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	0,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2213	-7	54	2,9465	2,6875	3,0861
2Y	3,1269	-15	13	2,7951	3,0178	2,9269
3Y	2,9687	-17	-3	2,8028	2,8765	2,9432
4Y	2,9329	1	-17	2,8049	2,8420	2,9747
5Y	2,9100	0	-18	2,8498	2,8660	3,0251
7Y	2,9145	-15	-4	2,8609	2,9290	3,0987
10Y	2,9634	-13	-2	2,9485	3,0566	3,1601
15Y	3,0671	-11	3	3,0455	3,0868	3,1271
20Y	3,0600	0	-12	3,0202	3,0058	2,9870
30Y	2,8716	-8	3	2,8197	2,8002	2,6983

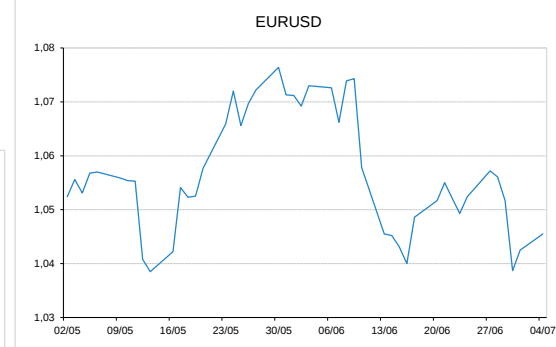
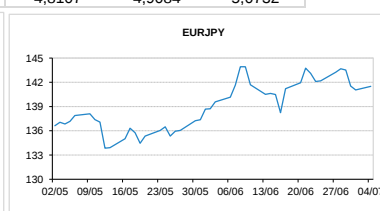
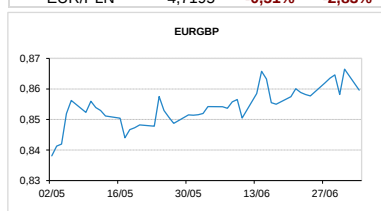


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	113,61	1,98	-3,42	OT 2Y	0,939	0,08	16,00
JETFUEL	1,289,75	17,75	-45,21	OT 5Y	1,624	0,13	-4,20
DIESEL	1,257,25	8,25	-20,71	OT 10Y	2,403	0,13	-0,80
COBRE	8.055,00	-210,00	-1.451,50	BUND 10Y	0,840	12,61	10,20
ZINCO	3.069,25	-112,50	-801,25	SCHATZ 2Y	1,278	12,60	-4,60
OURO	1.806,39	-5,05	-44,80	T-NOTE 10Y	3,690	1,02	-3,60
TRIGO	846,00	-38,00	-206,25	T-NOTE 2Y	3,350	5,12	14,20
LICENÇA C02	84,55	-1,03	-2,32	GILT 10Y	2,339	12,83	11,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0455	0,29%	-2,53%	1,0524	1,0610	1,0741
EUR/GBP	0,8596	0,80%	-0,63%	0,8638	0,8683	0,8765
EUR/JPY	141,51	-0,33%	-0,95%	141,51	141,51	141,50
EUR/CHF	1,0020	-0,09%	3,64%	1,0021	1,0013	0,9991
EUR/BRL	5,5203	0,73%	-7,12%	5,7039	5,8811	6,2082
EUR/PLN	4,7195	-0,51%	-2,83%	4,8107	4,9084	5,0732



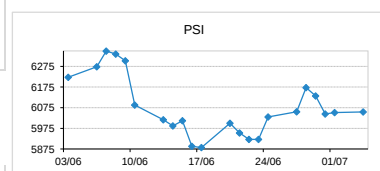
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0455	0,8596	141,51	1,0020	10,7910	7,4392	1,3431	1,51958	5,5203	10,2772
USD	0,9593	-	0,8253	135,735	0,9613	10,3462	7,1367	1,2885	1,4592	5,2915	9,8498

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,430	2,31	53,98
BCP	0,157	-3,09	11,28
CORT. AMORIM	10,400	-0,57	-7,80
CTT	3,080	-0,48	-32,38
EDP	4,590	-0,93	-5,01
EDP R	23,220	-2,48	6,03
GALP	10,935	2,58	28,35
J MARTINS	21,180	1,34	5,37
MOTA ENGIL	1,230	-0,32	-3,61
NAVIGATOR	3,840	1,64	14,63
NOS	3,794	-0,52	11,26
REN	2,900	0,35	13,95
SEMAPA	13,700	1,93	17,09
SONAE SGPS	1,145	0,70	14,16
GREENVOLT	7,820	3,30	25,92

MAIORES GANHOS/PERDAS	
Título	Variação %
GREENVOLT	3,30
GALP	2,58
ALTRI	2,31
SEMAPA	1,93
NAVIGATOR	1,64
NOS	-0,52
CORT. AMORIM	-0,57
EDP	-0,93
EDP R	-2,48
BCP	-3,09



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.054,21	0,04%	8,70%	6.370,78	4.859,53
CAC40	5.954,65	0,40%	-16,75%	7.384,86	5.756,38
ESTX 50 PR	3.452,42	0,12%	-19,68%	4.415,23	3.387,00
XTRA DAX	12.773,38	-0,31%	-19,59%	16.290,19	12.438,85
S&P 500	3.825,33	1,06%	-19,74%	4.818,62	3.636,87
IBEX 35	8.161,80	-0,17%	-6,33%	9.198,10	7.287,70
NIKKEI 225	26.153,81	0,84%	-9,16%	30.795,78	24.681,74

