

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

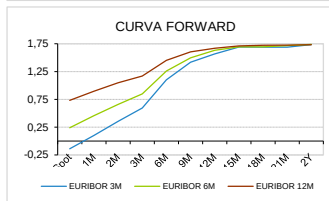
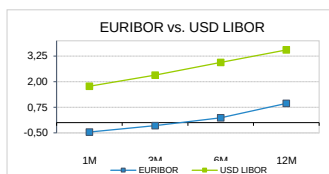
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

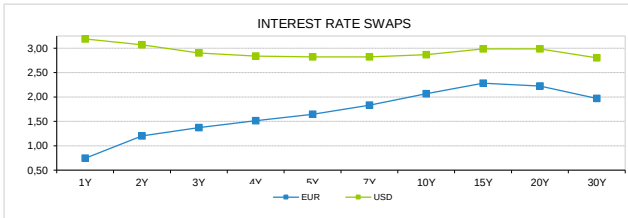
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,4600	3	8	1M	1,7773	-2	66	1,1951	-0,1500
3M	-0,1450	2	18	3M	2,3217	3	70	1,5812	-0,0625
6M	0,2340	-1	24	6M	2,9433	4	83	2,0080	0,1100
12M	0,9390	4	45	12M	3,5513	-1	78	2,4829	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7435	-8	13	1,6715	1,9544	2,2778
2Y	1,2000	-15	-9	1,6970	2,0690	2,3300
3Y	1,3730	-16	-14	1,7815	2,1360	2,3940
4Y	1,5150	-14	-13	1,8770	2,1975	2,4610
5Y	1,6440	-13	-9	1,9570	2,2585	2,5310
7Y	1,8306	-12	-2	2,0910	2,3898	2,6325
10Y	2,0660	-13	4	2,2862	2,5300	2,6580
15Y	2,2830	-10	13	2,4070	2,4830	2,4650
20Y	2,2243	-9	13	2,2915	2,2960	2,2430
30Y	1,9700	-9	9	2,0005	1,9812	1,9240

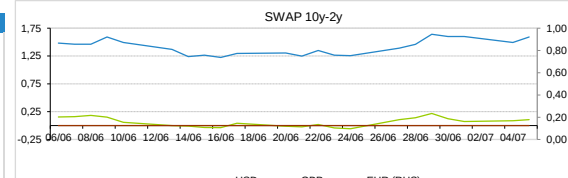
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	1,25
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	1,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,1899	-3	44	3,0579	2,8194	2,7880
2Y	3,0699	-6	-3	2,7150	2,6790	2,8100
3Y	2,9015	-7	-22	2,6780	2,7160	2,8300
4Y	2,8379	-10	-26	2,7000	2,7430	2,8670
5Y	2,8215	-9	-27	2,7185	2,7695	2,9252
7Y	2,8228	-9	-27	2,7560	2,8335	2,9960
10Y	2,8688	-9	-26	2,8440	2,9663	3,0680
15Y	2,9859	-8	-21	2,9590	3,0020	3,0335
20Y	2,9877	-7	-19	2,9310	2,9442	2,8910
30Y	2,8030	-7	-19	2,7395	2,6910	2,6335

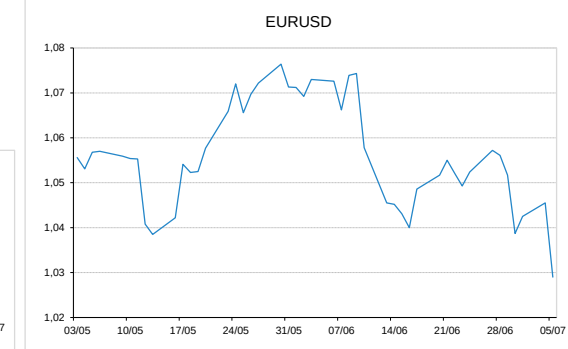
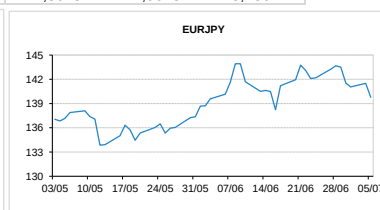
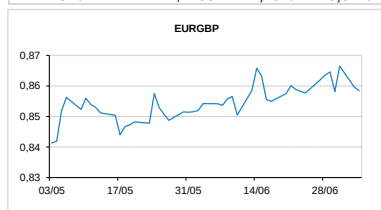


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	102,51	-10,99	-14,52	OT 2Y	0,755	-0,18	-0,50
JETFUEL	1.280,89	-8,86	-114,13	OT 5Y	1,487	-0,14	18,60
DIESEL	1.257,39	0,14	-80,55	OT 10Y	2,294	-0,11	29,90
COBRE	7.970,00	-42,00	-1.493,50	BUND 10Y	0,683	-17,16	15,80
ZINCO	3.166,00	96,75	-704,50	SCHATZ 2Y	1,098	-19,25	-0,20
OURO	1.769,65	-38,50	-81,54	T-NOTE 10Y	3,587	-9,26	15,60
TRIGO	819,75	-26,25	-232,00	T-NOTE 2Y	3,220	-7,87	13,10
LICENÇA C02	82,96	-1,59	-3,91	GILT 10Y	2,175	-16,63	-8,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,029	-1,58%	-4,06%	1,0358	1,0444	1,0572
EUR/GBP	0,85845	0,13%	-0,50%	0,8626	0,8673	0,8755
EUR/JPY	139,77	1,24%	0,28%	139,77	139,77	139,76
EUR/CHF	0,9935	0,84%	4,52%	0,9936	0,9928	0,9907
EUR/BRL	5,5299	0,47%	-7,29%	5,7127	5,8895	6,2241
EUR/PLN	4,7706	-1,23%	-3,87%	4,8625	4,9628	5,1364



FIXINGS CONTRA USD e EUR

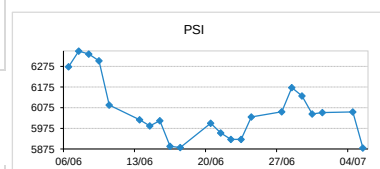
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0290	0,8585	139,77	0,9935	10,7937	7,4399	1,3399	1,51338	5,5299	10,3467
USD	0,9763	-	0,8392	136,045	0,9703	10,5349	7,2638	1,3046	1,4759	5,3954	10,0962

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,810	-9,64	39,14
BCP	0,149	-5,10	5,61
CORT. AMORIM	10,080	-3,08	-10,64
CTT	3,020	-1,95	-33,70
EDP	4,538	-1,13	-6,08
EDP R	23,180	-0,17	5,84
GALP	10,190	-6,81	19,60
J MARTINS	21,160	-0,09	5,27
MOTA ENGIL	1,196	-2,76	-6,27
NAVIGATOR	3,626	-5,57	8,24
NOS	3,704	-2,37	8,62
REN	2,850	-1,72	11,98
SEMAPA	13,260	-3,21	13,33
SONAE SGPS	1,114	-2,71	11,07
GREENVOLT	7,690	-1,66	23,83

MAIORES GANHOS/PERDAS

Título	Variação %
SEMAPA	-3,21
BCP	-5,10
NAVIGATOR	-5,57
GALP	-6,81
ALTRI	-9,64



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.879,42	-2,89%	5,56%	6.370,78	4.859,53
CAC40	5.794,96	-2,68%	-18,99%	7.384,86	5.756,38
ESTX 50 PR	3.359,82	-2,68%	-21,84%	4.415,23	3.357,06
XTRA DAX	12.401,93	-2,91%	-21,93%	16.290,19	12.390,95
S&P 500	3.752,66	-1,90%	-21,26%	4.818,62	3.636,87
IBEX 35	7.961,90	-2,45%	-8,63%	9.198,10	7.287,70
NIKKEI 225	26.423,47	1,03%	-8,23%	30.795,78	24.681,74

