

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

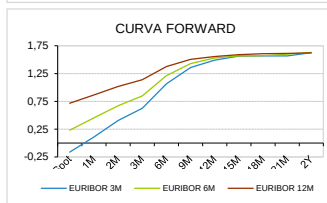
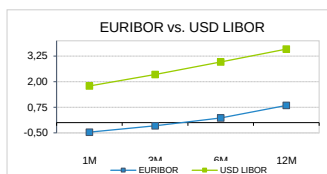
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

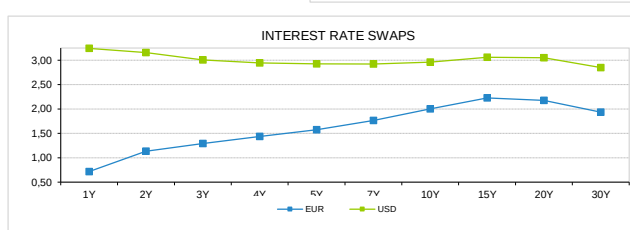
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,4650	-1	7	1M	1,7910	1	67	1,2078	-0,1500
3M	-0,1520	-1	16	3M	2,3483	3	72	1,6007	-0,0800
6M	0,2260	-1	22	6M	2,9666	2	86	2,0276	0,0800
12M	0,8390	-10	32	12M	3,5923	4	82	2,4853	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7172	-3	10	1,5630	1,8925	2,2170
2Y	1,1340	-7	-15	1,5880	2,0165	2,2650
3Y	1,2905	-9	-23	1,6860	2,0823	2,3330
4Y	1,4377	-8	-21	1,7955	2,1400	2,3990
5Y	1,5740	-7	-16	1,8780	2,2040	2,4716
7Y	1,7645	-7	-9	2,0200	2,3325	2,5800
10Y	2,0020	-7	-2	2,2192	2,4770	2,6065
15Y	2,2266	-6	8	2,3490	2,4400	2,4252
20Y	2,1760	-7	9	2,2420	2,2585	2,2068
30Y	1,9338	-4	6	1,9655	1,9520	1,8970

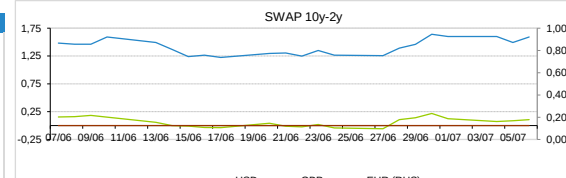
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	1,25
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	1,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2420	3	49	3,0213	2,7310	2,8655
2Y	3,1573	6	6	2,8524	2,7815	2,8890
3Y	3,0059	7	-11	2,8140	2,8090	2,9045
4Y	2,9436	8	-16	2,8238	2,8340	2,9525
5Y	2,9262	8	-16	2,8270	2,8580	2,9970
7Y	2,9226	8	-17	2,8560	2,9200	3,0610
10Y	2,9595	7	-17	2,9355	3,0375	3,1200
15Y	3,0594	6	-14	3,0320	3,0626	3,1004
20Y	3,0499	6	-13	3,0010	2,9878	2,9493
30Y	2,8495	5	-15	2,7895	2,7312	2,6676

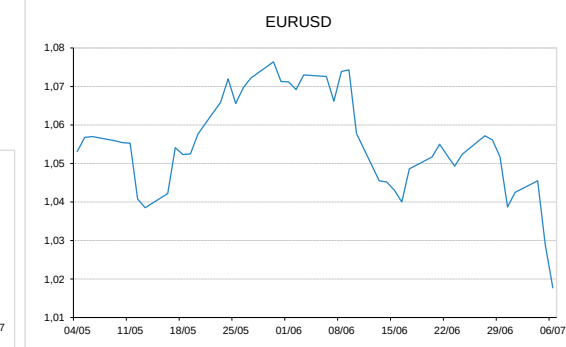
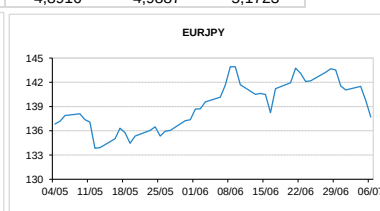
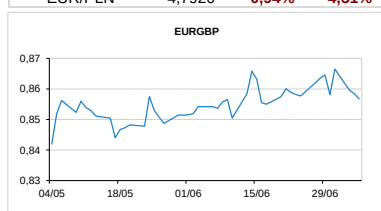


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	99,81	-2,96	-17,16	OT 2Y	0,699	-0,08	-0,50
JETFUEL	1.164,90	-115,99	-230,12	OT 5Y	1,443	-0,04	18,60
DIESEL	1.147,90	-109,49	-190,04	OT 10Y	2,278	-0,01	29,90
COBRE	7.625,00	-336,00	-1.829,50	BUND 10Y	0,641	-4,10	15,80
ZINCO	3.035,60	-130,40	-834,90	SCHATZ 2Y	1,034	-4,73	-0,20
OURO	1.737,61	-27,15	-103,82	T-NOTE 10Y	3,673	6,40	15,60
TRIGO	792,75	-14,25	-311,75	T-NOTE 2Y	3,314	5,51	13,10
LICENÇA C02	83,69	0,50	2,26	GILT 10Y	2,219	1,95	-8,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0177	-1,10%	-5,12%	1,0247	1,0329	1,0465
EUR/GBP	0,85676	0,20%	-0,30%	0,8611	0,8655	0,8742
EUR/JPY	137,71	1,50%	1,78%	137,71	137,71	137,70
EUR/CHF	0,9881	0,64%	5,10%	0,9881	0,9874	0,9854
EUR/BRL	5,5437	-0,21%	-7,52%	5,7298	5,9007	6,2401
EUR/PLN	4,7920	-0,94%	-4,31%	4,8916	4,9887	5,1723



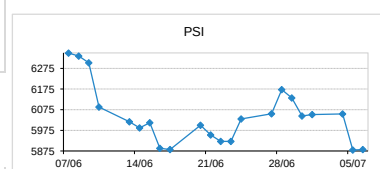
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0177	0,8568	137,71	0,9881	10,7379	7,4414	1,3279	1,50147	5,5437	10,3273
USD	0,9810	-	0,8395	135,665	0,9704	10,5326	7,2996	1,3074	1,4761	5,4313	10,1284

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,905	1,64	41,41
BCP	0,147	-1,21	4,33
CORT. AMORIM	10,120	0,40	-10,28
CTT	3,010	-0,33	-33,92
EDP	4,569	2,68	-5,44
EDP R	23,750	0,46	8,45
GALP	9,850	-3,34	15,61
J MARTINS	21,360	0,95	6,27
MOTA ENGIL	1,204	0,17	-6,11
NAVIGATOR	3,676	1,38	9,73
NOS	3,720	0,43	9,09
REN	2,840	-0,35	11,59
SEMAPA	12,920	-2,56	10,43
SONAE SGPS	1,110	-0,36	10,67
GREENVOLT	7,770	1,04	25,12

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	2,46
ALTRI	1,64
NAVIGATOR	1,38
GREENVOLT	1,04
J MARTINS	0,95
REN	-0,35
SONAE SGPS	-0,36
BCP	-1,21
SEMAPA	-2,56
GALP	-3,34



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.885,34	0,04%	5,60%	6.370,78	4.859,53
CAC40	5.911,43	1,93%	-17,42%	7.384,86	5.756,38
ESTX 50 PR	3.422,26	1,84%	-20,40%	4.415,23	3.357,06
XTRA DAX	12.597,77	1,60%	-20,68%	16.290,19	12.390,95
S&P 500	3.814,50	-0,47%	-19,99%	4.818,62	3.636,87
IBEX 35	7.948,60	-0,14%	-8,78%	9.198,10	7.287,70
NIKKEI 225	26.107,65	-1,20%	-9,32%	30.795,78	24.681,74

