

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

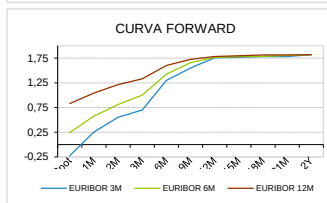
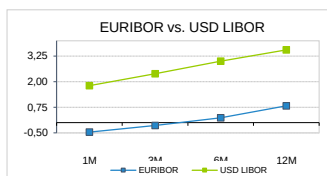
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

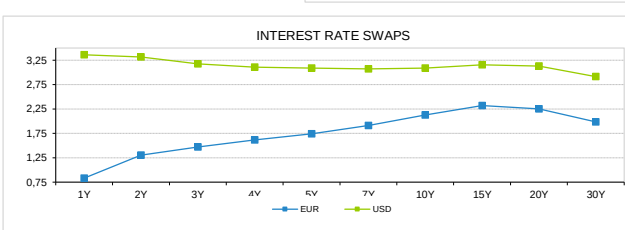
INTERBANK OFFERED RATES							
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)
1M	-0,4640	0	6	1M	1,8069	2	65
3M	-0,1410	1	16	3M	2,3906	4	73
6M	0,2380	1	21	6M	2,9989	3	81
12M	0,8210	-2	26	12M	3,5540	-4	70

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8317	8	20	1,7860	2,0550	2,3330
2Y	1,3050	14	2	1,7955	2,1660	2,3740
3Y	1,4722	14	-3	1,8795	2,2200	2,4340
4Y	1,6140	14	-1	1,9770	2,2650	2,4960
5Y	1,7410	14	2	2,0450	2,3175	2,5570
7Y	1,9117	12	8	2,1620	2,4390	2,6470
10Y	2,1260	11	12	2,3370	2,5580	2,6610
15Y	2,3200	8	18	2,4360	2,4970	2,4640
20Y	2,2518	3	18	2,3090	2,3050	2,2399
30Y	1,9860	4	12	2,0170	1,9895	1,9270

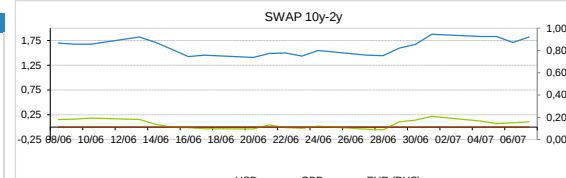
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	1,25
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	1,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,3616	5	61	3,2255	2,8880	2,9960
2Y	3,3183	6	23	3,0473	2,9280	2,9920
3Y	3,1736	7	7	2,9989	2,9510	2,9880
4Y	3,1089	7	4	2,9390	2,8825	3,0210
5Y	3,0868	7	4	2,9205	2,9630	3,0893
7Y	3,0707	8	4	2,9920	3,0200	3,1250
10Y	3,0878	7	3	3,0510	3,1206	3,1720
15Y	3,1556	6	3	3,0665	3,1272	3,1280
20Y	3,1301	6	3	3,0776	3,0439	2,9730
30Y	2,9137	6	0	2,8050	2,7315	2,7040

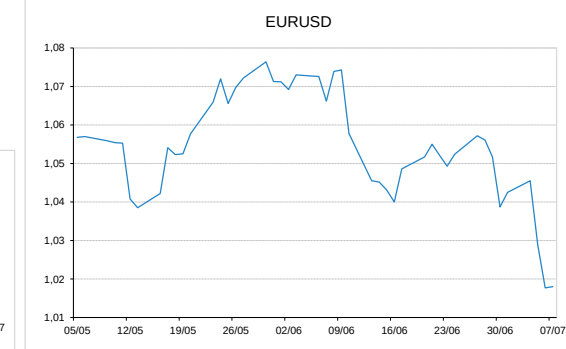
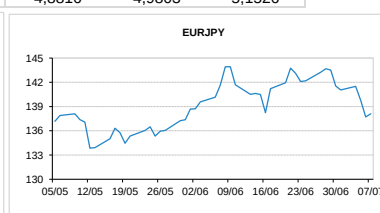


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	106,17	5,48	-11,97	OT 2Y	0,779	0,07	-0,50
JETFUEL	1,095,11	-69,79	-321,63	OT 5Y	1,599	0,15	18,60
DIESEL	1,078,11	-69,79	-278,63	OT 10Y	2,412	0,13	29,90
COBRE	7,596,00	-149,50	-2,224,50	BUND 10Y	0,747	12,02	15,80
ZINCO	3,044,00	8,40	-831,50	SCHATZ 2Y	1,190	17,30	-0,20
OURO	1,740,75	1,88	-111,62	T-NOTE 10Y	3,785	8,17	15,60
TRIGO	833,00	28,50	-251,50	T-NOTE 2Y	3,480	8,69	13,10
LICENÇA C02	85,11	1,89	3,80	GILT 10Y	2,280	6,70	-8,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,018	0,03%	-4,52%	1,0248	1,0331	1,0462
EUR/GBP	0,85105	0,67%	0,31%	0,8552	0,8596	0,8676
EUR/JPY	138,11	-0,29%	2,57%	138,11	138,11	138,10
EUR/CHF	0,9883	0,02%	5,37%	0,9882	0,9873	0,9850
EUR/BRL	5,4355	1,71%	-4,06%	5,6153	5,7864	6,1095
EUR/PLN	4,7849	-0,13%	-4,32%	4,8816	4,9803	5,1526



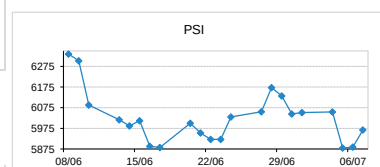
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0180	0,8511	138,11	0,9883	10,7204	7,4414	1,3193	1,48821	5,4355	10,2513
USD	0,9831	-	0,8334	135,935	0,9729	10,5374	7,3158	1,2976	1,4627	5,3368	10,0785

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,160	4,32	47,52
BCP	0,152	3,62	7,74
CORT. AMORIM	10,140	0,20	-10,11
CTT	3,070	1,99	-32,60
EDP	4,631	1,36	-4,16
EDP R	24,160	1,64	10,32
GALP	10,165	3,20	19,31
J MARTINS	20,940	-1,97	4,18
MOTA ENGIL	1,220	1,33	-4,39
NAVIGATOR	3,790	3,16	13,13
NOS	3,762	1,02	10,32
REN	2,800	-1,23	10,02
SEMAPA	13,180	2,01	12,65
SONAE SGPS	1,133	1,98	12,96
GREENVOLT	7,980	2,70	28,50

MAIORES GANHOS/PERDAS	
Título	Variação %
ALTRI	4,32
BCP	3,62
GALP	3,20
NAVIGATOR	3,16
GREENVOLT	2,70
REN	-1,23
J MARTINS	-1,97



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.967,19	1,41%	7,14%	6.370,78	4.859,53
CAC40	6.006,70	1,60%	-16,03%	7.384,86	5.756,38
ESTX 50 PR	3.488,53	1,95%	-18,84%	4.415,23	3.357,06
XTRA DAX	12.843,22	1,97%	-19,15%	16.290,19	12.390,95
S&P 500	3.885,25	1,05%	-18,47%	4.818,62	3.636,87
IBEX 35	8.122,90	2,19%	-6,78%	9.198,10	7.287,70
NIKKEI 225	26.490,53	1,47%	-7,99%	30.795,78	24.681,74

