

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

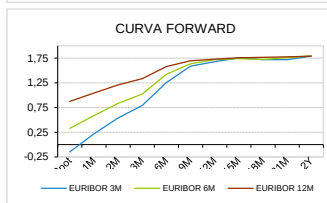
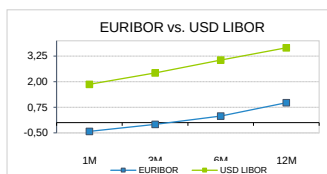
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

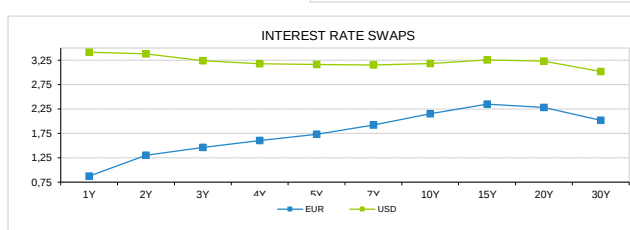
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,4270	4	11	1M	1,8721	7	68	1,2502	-0,1500
3M	-0,0870	5	22	3M	2,4276	4	74	1,6205	-0,0800
6M	0,3220	8	29	6M	3,0561	6	82	2,0540	0,0400
12M	0,9720	15	40	12M	3,6574	10	77	2,5154	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8727	4	21	1,7390	2,0461	2,3800
2Y	1,3017	-1	-1	1,7605	2,1620	2,4245
3Y	1,4613	-2	-8	1,8570	2,2330	2,4840
4Y	1,6030	-1	-6	1,9590	2,2940	2,5510
5Y	1,7320	1	-3	2,0369	2,3520	2,6174
7Y	1,9220	2	4	2,1770	2,4840	2,7040
10Y	2,1520	4	9	2,3650	2,6020	2,7131
15Y	2,3490	4	15	2,4660	2,5370	2,5098
20Y	2,2810	4	15	2,3420	2,3475	2,2830
30Y	2,0178	4	9	2,0470	2,0260	1,9660

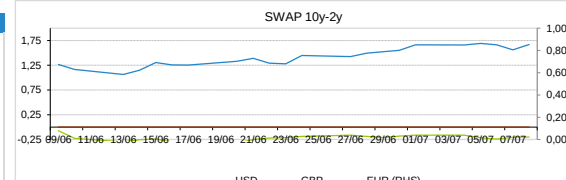
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	1,25
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	1,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4139	8	63	3,2934	2,9765	3,1090
2Y	3,3805	9	25	3,1213	3,0250	3,1070
3Y	3,2390	9	10	3,0767	3,0540	2,9815
4Y	3,1797	9	7	3,0777	3,0680	3,1380
5Y	3,1620	9	8	3,0858	3,0962	3,2041
7Y	3,1541	9	8	3,1014	3,1320	3,2380
10Y	3,1805	9	9	3,1540	3,2230	3,2850
15Y	3,2546	9	9	3,2240	3,2320	3,2360
20Y	3,2314	9	9	3,1760	3,1401	3,0800
30Y	3,0182	9	6	2,9495	2,8820	2,8110

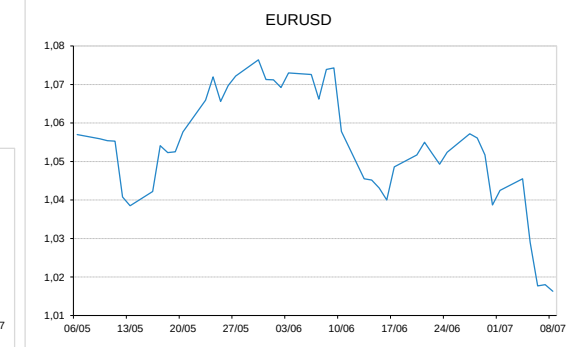
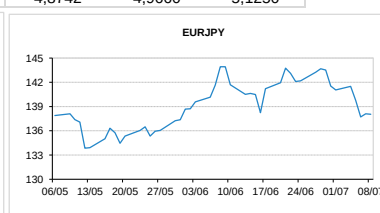


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	107,13	2,48	-13,76	OT 2Y	0,770	-0,02	-14,10
JETFUEL	1.179,19	84,08	-217,07	OT 5Y	1,593	-0,01	-18,40
DIESEL	1.162,19	84,08	-173,06	OT 10Y	2,418	0,01	-8,50
COBRE	7.860,00	302,00	-1.876,50	BUND 10Y	0,798	6,02	-7,10
ZINCO	3.180,00	136,00	-619,00	SCHATZ 2Y	1,190	0,24	-22,50
OURO	1.743,73	3,56	-109,63	T-NOTE 10Y	3,854	6,51	4,50
TRIGO	874,50	38,00	-213,75	T-NOTE 2Y	3,543	7,13	20,30
LICENÇA C02	82,99	-1,93	3,18	GILT 10Y	2,397	13,52	6,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0163	-0,17%	-5,36%	1,0231	1,0313	1,0449
EUR/GBP	0,84585	0,61%	1,17%	0,8499	0,8543	0,8628
EUR/JPY	138,05	0,04%	4,25%	138,05	138,05	138,04
EUR/CHF	0,9944	-0,47%	5,47%	0,9943	0,9933	0,9910
EUR/BRL	5,3914	0,68%	-2,59%	5,5694	5,7391	6,0616
EUR/PLN	4,7794	0,04%	-4,05%	4,8742	4,9660	5,1250



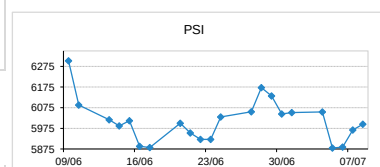
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0163	0,8459	138,05	0,9944	10,7055	7,4420	1,3172	1,48415	5,3914	10,2720
USD	0,9828	-	0,8315	136,055	0,9762	10,5253	7,3139	1,2943	1,4561	5,2861	10,0899

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,190	0,49	48,24
BCP	0,153	0,59	8,37
CORT. AMORIM	10,180	0,39	-9,75
CTT	3,135	2,12	-31,17
EDP	4,639	0,17	-3,99
EDP R	24,250	0,37	10,73
GALP	10,245	0,79	20,25
J MARTINS	21,060	0,57	4,78
MOTA ENGIL	1,232	0,98	-3,45
NAVIGATOR	3,794	0,11	13,25
NOS	3,792	0,80	11,20
REN	2,800	0,00	10,02
SEMAPA	13,580	3,03	16,07
SONAE SGPS	1,138	0,44	13,46
GREENVOLT	7,840	-1,75	26,25

MAIORES GANHOS/PERDAS	
Título	Variação %
SEMAPA	3,03
CTT	2,12
MOTA ENGIL	0,98
NOS	0,80
GALP	0,79
GREENVOLT	-1,75



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.995,39	0,47%	7,65%	6.370,78	4.859,53
CAC40	6.033,13	0,44%	-15,66%	7.384,86	5.756,38
ESTX 50 PR	3.506,36	0,51%	-18,43%	4.415,23	3.357,06
XTRA DAX	13.015,23	1,34%	-18,07%	16.290,19	12.390,95
S&P 500	3.915,98	0,35%	-17,83%	4.818,62	3.636,87
IBEX 35	8.098,30	-0,30%	-7,06%	9.198,10	7.287,70
NIKKEI 225	26.517,19	0,10%	-7,90%	30.795,78	24.681,74

