

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

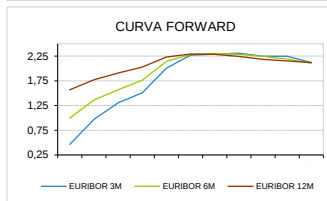
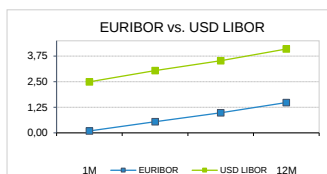
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

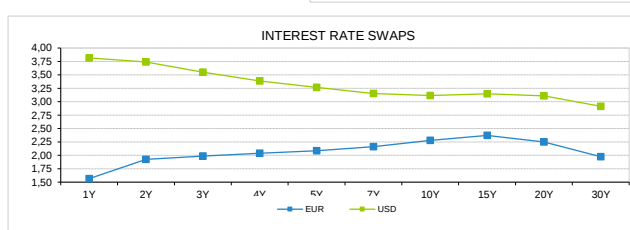
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	0,0940	1	18	1M	2,4934	4	19	1,8850	-0,2450
3M	0,5420	2	33	3M	3,0431	3	27	2,2774	0,1025
6M	0,9830	0	36	6M	3,5269	3	24	2,8459	0,4400
12M	1,4820	0	45	12M	4,0973	2	32	3,5226	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,5650	9	59	2,2860	2,1968	2,3424
2Y	1,9230	11	74	2,2010	2,2344	2,3726
3Y	1,9870	10	73	2,1960	2,2710	2,4105
4Y	2,0380	11	71	2,2170	2,3015	2,4520
5Y	2,0840	11	67	2,2420	2,3400	2,4950
7Y	2,1620	10	61	2,2970	2,4140	2,5430
10Y	2,2790	9	54	2,3950	2,4870	2,5392
15Y	2,3710	7	45	2,4197	2,3870	2,3160
20Y	2,2480	5	39	2,2580	2,1930	2,1090
30Y	1,9750	4	34	1,9700	1,9060	1,8330

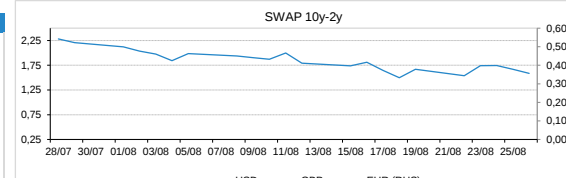
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,50
EUA	2,50
Reino Unido	1,75
Japão	0,10
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8157	3	39	3,6122	2,8410	2,8075
2Y	3,7401	4	47	3,3820	2,8005	2,8195
3Y	3,5494	3	48	3,1930	2,7825	2,8566
4Y	3,3853	2	44	3,0741	2,7905	2,8927
5Y	3,2663	0	38	3,0424	2,8060	2,9363
7Y	3,1513	-2	31	2,9825	2,8880	3,0083
10Y	3,1136	-4	26	3,0293	2,9740	3,0745
15Y	3,1470	-5	21	3,0807	3,0239	3,0421
20Y	3,1090	-6	18	3,0376	2,9513	2,9217
30Y	2,9134	-6	15	2,8329	2,7295	2,6678

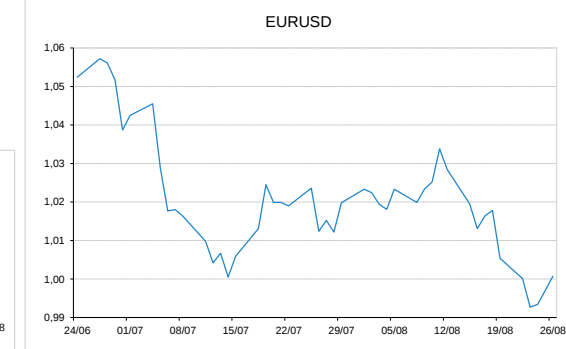
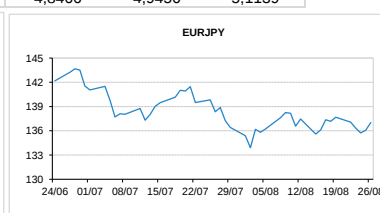


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	99,64	0,30	0,18	OT 2Y	0,971	0,04	26,60
JETFUEL	1.232,25	-27,00	113,50	OT 5Y	1,763	0,10	46,90
DIESEL	1.186,25	-28,50	101,50	OT 10Y	2,489	0,11	42,20
COBRE	8.143,00	94,50	650,00	BUND 10Y	0,783	8,03	49,00
ZINCO	3.616,00	38,50	597,50	SCHATZ 2Y	1,381	10,02	39,40
OURO	1.735,10	-23,13	15,96	T-NOTE 10Y	3,852	1,03	29,70
TRIGO	807,50	18,50	-14,50	T-NOTE 2Y	3,724	4,97	38,20
LICENÇA C02	90,31	1,00	13,63	GILT 10Y	2,694	-0,11	63,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0007	0,37%	-1,16%	1,0070	1,0141	1,0252
EUR/GBP	0,8459	-0,35%	-0,04%	0,8498	0,8544	0,8646
EUR/JPY	137,02	-0,69%	0,97%	137,02	137,01	137,00
EUR/CHF	0,9640	-0,33%	1,12%	0,9626	0,9608	0,9570
EUR/BRL	5,0894	0,16%	6,36%	5,2377	5,3813	5,6625
EUR/PLN	4,7456	0,00%	0,42%	4,8466	4,9456	5,1139



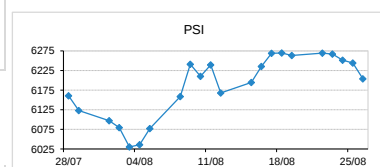
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0007	0,8459	137,02	0,9640	10,6138	7,4376	1,3013	1,44596	5,0894	9,7159
USD	0,9982	-	0,8479	137,27	0,9632	10,5945	7,4244	1,2987	1,4411	5,0796	9,6894

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,605	-0,53	34,23
BCP	0,142	-1,46	0,92
CORT. AMORIM	10,380	-0,38	-7,98
CTT	3,295	-0,30	-27,66
EDP	5,132	-0,66	6,21
EDP R	25,860	-2,08	18,08
GALP	11,145	0,22	30,81
J MARTINS	22,780	0,00	13,33
MOTA ENGIL	1,202	0,00	-5,80
NAVIGATOR	4,054	-0,54	21,01
NOS	3,712	-0,96	8,86
REN	2,750	0,00	8,06
SEMAPA	14,220	-0,42	21,54
SONAE SGPS	1,028	-0,48	2,49
GREENVOLT	10,120	-0,98	62,96

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	0,22
EDP	-0,66
NOS	-0,96
GREENVOLT	-0,98
BCP	-1,46
EDP R	-2,08



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.203,84	-0,65%	11,39%	6.370,78	5.163,65
CAC40	6.274,26	-1,68%	-12,29%	7.384,86	5.756,38
ESTX 50 PR	3.603,68	-1,93%	-16,16%	4.415,23	3.357,06
XTRA DAX	12.971,47	-2,26%	-18,34%	16.290,19	12.390,95
S&P 500	4.118,50	-1,92%	-13,59%	4.818,62	3.636,87
IBEX 35	8.063,90	-1,51%	-7,46%	9.198,10	7.287,70
NIKKEI 225	28.641,38	0,57%	-0,52%	30.795,78	24.681,74

