

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

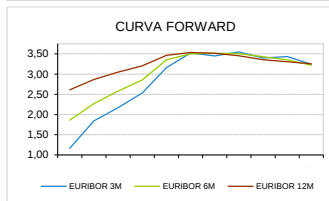
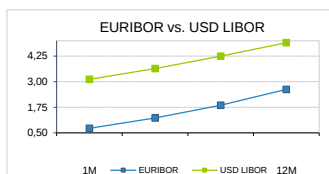
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

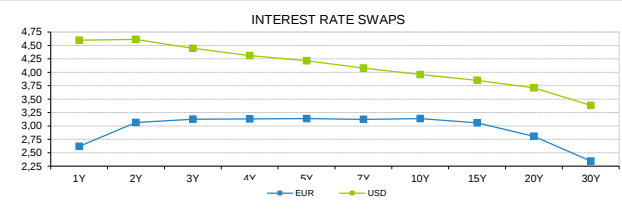
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	0,7220	2	63	1M	3,1131	3	59	2,8455	0,3350
3M	1,2280	6	69	3M	3,6409	1	57	3,6339	0,5200
6M	1,8510	5	87	6M	4,2459	4	68	4,4106	0,7250
12M	2,6250	6	114	12M	4,9050	7	78	5,3193	1,3000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6182	3	89	3,5050	3,1400	3,0977
2Y	3,0620	3	98	3,3835	3,1460	3,0790
3Y	3,1245	4	98	3,3060	3,1295	3,0885
4Y	3,1310	6	94	3,2690	3,1120	3,1060
5Y	3,1350	7	90	3,2360	3,1120	3,1235
7Y	3,1217	9	82	3,1960	3,1310	3,1025
10Y	3,1359	12	72	3,1850	3,0930	3,0020
15Y	3,0560	13	56	3,0450	2,8560	2,6573
20Y	2,8070	12	45	2,7560	2,5470	2,3460
30Y	2,3440	12	28	2,2890	2,1140	1,9590

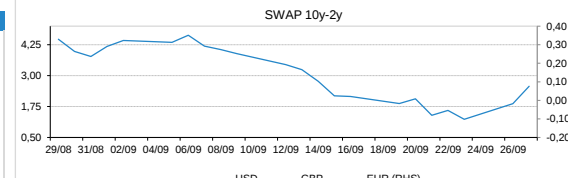
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	1,25
EUA	3,25
Reino Unido	2,25
Japão	0,10
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,5991	-7	76	4,6198	3,8350	3,7166
2Y	4,6120	-5	85	4,3160	3,8401	3,6907
3Y	4,4449	-1	87	4,1600	3,7948	3,6471
4Y	4,3118	1	87	4,0680	3,7435	3,6290
5Y	4,2150	3	88	4,0207	3,7040	3,6356
7Y	4,0777	5	84	3,8940	3,6895	3,4625
10Y	3,9565	6	76	3,8412	3,6761	3,5940
15Y	3,8488	8	62	3,7325	3,5707	3,4630
20Y	3,7093	8	53	3,5820	3,4305	3,2758
30Y	3,3833	7	41	3,2781	3,1219	2,9787

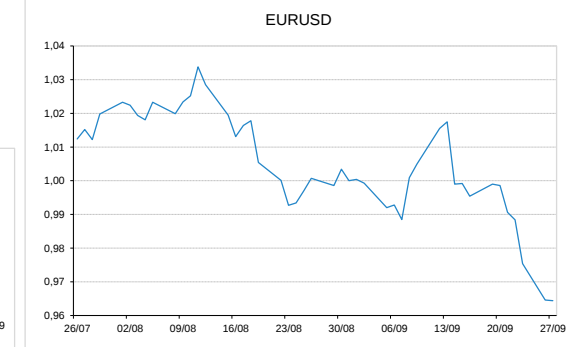
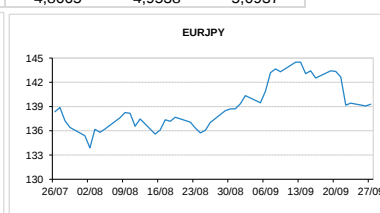


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	86,23	2,17	-12,78	OT 2Y	2,225	0,16	126,30
JETFUEL	951,00	-38,08	-303,98	OT 5Y	2,756	0,08	99,80
DIESEL	949,00	-35,08	-260,98	OT 10Y	3,335	0,16	84,70
COBRE	7.292,00	-91,50	-819,00	BUND 10Y	1,916	18,27	89,70
ZINCO	2.940,00	-83,25	-670,00	SCHATZ 2Y	2,550	4,20	92,70
OURO	1.636,33	5,10	-101,81	T-NOTE 10Y	4,611	3,87	75,30
TRIGO	882,00	24,00	76,75	T-NOTE 2Y	4,684	-1,43	94,20
LICENÇA C02	68,12	-2,21	-22,19	GILT 10Y	5,003	52,27	218,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	0,9644	-0,02%	-3,42%	0,9707	0,9776	0,9871
EUR/GBP	0,89275	0,14%	-4,32%	0,8981	0,9055	0,9208
EUR/JPY	139,28	-0,15%	-0,57%	139,28	139,27	139,25
EUR/CHF	0,9514	0,55%	1,87%	0,9495	0,9471	0,9410
EUR/BRL	5,1568	0,53%	-2,43%	5,2973	5,4315	5,6631
EUR/PLN	4,7810	-0,48%	-1,03%	4,8665	4,9538	5,0937



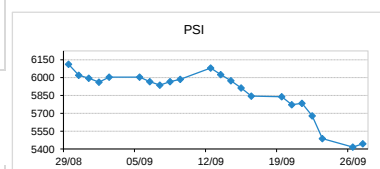
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	0,9644	0,8928	139,28	0,9514	10,9145	7,4371	1,3211	1,49197	5,1568	10,3726
USD	1,0394	-	0,9284	144,725	0,9900	11,3252	7,7301	1,3726	1,5476	5,3498	10,7629

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,090	1,92	21,89
BCP	0,135	0,30	-4,54
CORT. AMORIM	8,980	0,34	-20,39
CTT	2,630	0,77	-42,26
EDP	4,552	-1,22	-5,79
EDP R	21,290	-1,57	-2,79
GALP	9,548	2,03	12,07
J MARTINS	21,260	1,82	5,77
MOTA ENGIL	1,110	0,00	-13,01
NAVIGATOR	3,424	1,36	2,21
NOS	3,426	0,41	0,47
REN	2,440	0,41	-4,13
SEMAPA	12,680	2,76	8,38
SONAE SGPS	0,850	1,13	-15,30
GREENVOLT	8,540	0,95	37,52

MAIORES GANHOS/PERDAS	
Título	Variação %
SEMAPA	2,76
GALP	2,03
ALTRI	1,92
J MARTINS	1,82
NAVIGATOR	1,36
EDP	-1,22
EDP R	-1,57



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.443,99	0,52%	-2,25%	6.370,78	5.163,65
CAC40	5.753,82	-0,27%	-19,56%	7.384,86	5.736,00
ESTX 50 PR	3.328,65	-0,42%	-22,56%	4.415,23	3.325,20
XTRA DAX	12.139,68	-0,72%	-23,57%	16.290,19	12.140,01
S&P 500	3.670,58	0,37%	-23,03%	4.818,62	3.636,87
IBEX 35	7.445,70	-0,70%	-14,44%	9.198,10	7.287,70
NIKKEI 225	26.571,87	0,53%	-7,71%	30.207,63	24.681,74

