

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

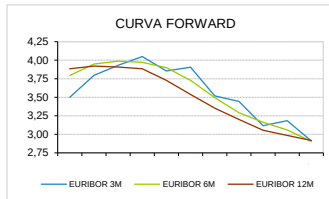
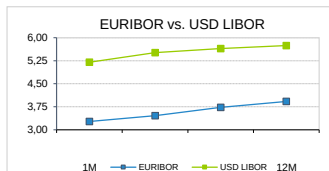
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

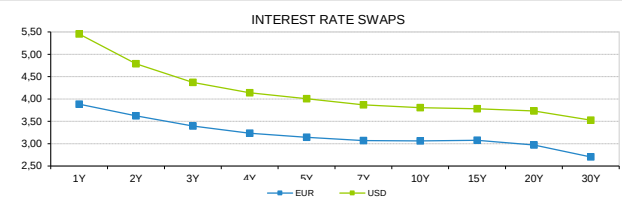
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,2710	2	17	1M	5,2011	1	10	4,5696	1,4050
3M	3,4590	-2	18	3M	5,5133	0	18	4,7967	1,6000
6M	3,7330	2	16	6M	5,6446	-2	29	5,0554	1,7400
12M	3,9230	1	15	12M	5,7441	-4	54	5,2947	1,8550

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	3,8843	4	15	3,3520	2,7260
2Y	3,6236	8	22	3,1365	2,7440
3Y	3,3945	9	22	3,0000	2,7720
4Y	3,2335	8	18	2,9450	2,7990
5Y	3,1437	8	14	2,9223	2,8290
7Y	3,0674	7	10	2,9220	2,8970
10Y	3,0612	8	8	2,9740	2,9690
15Y	3,0766	7	5	2,9950	2,9280
20Y	2,9703	7	6	2,8790	2,7810
30Y	2,7030	5	7	2,6210	2,5285

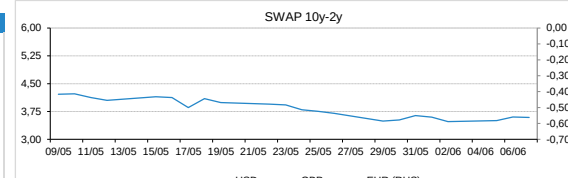
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,75
EUA	5,25
Reino Unido	4,50
Japão	0,10
Canadá	4,75
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,4530	7	44	4,0761	3,3894	3,4789
2Y	4,7892	12	54	3,7875	3,4018	3,4884
3Y	4,3710	13	50	3,6584	3,4051	3,5123
4Y	4,1380	13	46	3,5799	3,4257	3,5428
5Y	4,0040	13	42	3,5585	3,4468	3,5661
7Y	3,8670	12	34	3,5456	3,5159	3,6037
10Y	3,8039	12	28	3,5951	3,5728	3,6419
15Y	3,7820	10	21	3,6225	3,5840	3,5992
20Y	3,7330	10	17	3,5850	3,5240	3,4887
30Y	3,5260	9	13	3,3951	3,2858	3,2394

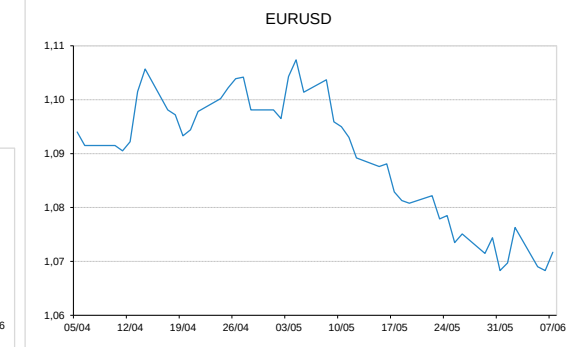
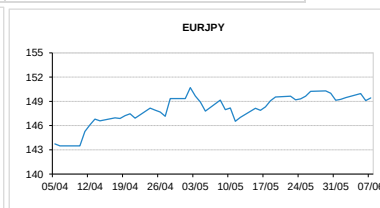
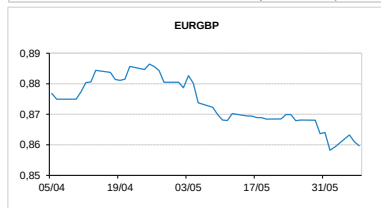


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	77,50	1,21	2,41	OT 2Y	2,807	0,06	11,70
JETFUEL	736,74	-2,89	11,37	OT 5Y	2,802	0,10	5,00
DIESEL	700,74	-3,39	17,62	OT 10Y	3,162	0,10	-0,40
COBRE	8 325,00	4,00	-242,50	BUND 10Y	2,239	6,86	13,60
ZINCO	2 325,50	43,50	-359,50	SCHATZ 2Y	3,186	7,04	31,80
OURO	1 949,55	-13,97	-67,24	T-NOTE 10Y	4,354	6,29	31,30
TRIGO	617,50	-10,25	-42,75	T-NOTE 2Y	4,688	6,51	70,40
LICENÇA C02	83,89	2,22	-1,07	GILT 10Y	4,487	5,24	57,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0717	0,32%	-2,90%	1,0773	1,0822	1,0913
EUR/GBP	0,8597	0,15%	1,46%	0,8629	0,8665	0,8752
EUR/JPY	149,42	-0,22%	-0,18%	149,41	149,39	149,36
EUR/CHF	0,9726	-0,22%	0,65%	0,9676	0,9627	0,9538
EUR/BRL	5,2496	0,03%	5,01%	5,3632	5,4615	5,6265
EUR/PLN	4,4858	-0,24%	1,67%	4,5282	4,5660	4,6387



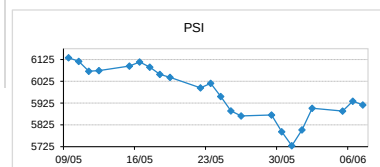
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0717	0,8597	149,42	0,9726	11,6590	7,4496	1,4300	1,60603	5,2496	11,8121
USD	0,9339	-	0,8024	139,695	0,9078	10,8728	6,9578	1,3354	1,4998	4,9211	11,0294

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	3,980	-1,97	-5,39
BCP	0,210	-1,13	43,31
CORT. AMORIM	9,740	-0,41	11,70
CTT	3,355	0,15	8,93
EDP	4,611	-1,33	-0,97
EDP R	19,190	-0,98	-6,75
GALP	10,615	1,14	-15,82
GREENVOLT	6,295	-2,02	-19,29
J MARTINS	24,020	0,00	19,03
MOTA ENGIL	1,970	4,79	68,38
NAVIGATOR	3,218	1,07	-6,83
NOS	3,480	0,35	-4,53
REN	2,540	-0,20	0,79
SEMAPA	13,460	0,75	8,90
SONAE SGPS	0,917	-1,08	-1,93
IBERSOL	7,120	1,14	28,99

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	4,79
GALP	1,14
IBERSOL	1,14
NAVIGATOR	1,07
SEMAPA	0,75
SONAE SGPS	-1,08
BCP	-1,13
EDP	-1,33
ALTRI	-1,97
GREENVOLT	-2,02



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5 916,85	-0,28%	3,33%	6 370,78	5 128,86
CAC40	7 202,79	-0,09%	11,26%	7 581,26	5 628,42
ESTX 50 PR	4 291,91	-0,08%	13,13%	4 412,88	3 249,57
XTRA DAX	15 960,56	-0,20%	14,63%	16 331,94	11 862,84
S&P 500	4 281,88	-0,04%	11,53%	4 325,28	3 491,58
IBEX 35	9 359,80	0,53%	13,74%	9 540,50	7 189,60
NIKKEI 225	31 913,74	-1,82%	22,30%	32 708,53	25 520,23

