

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

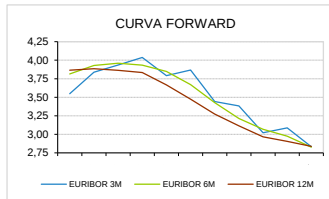
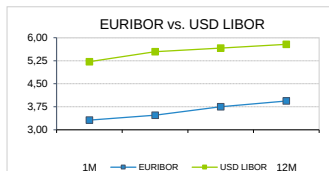
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

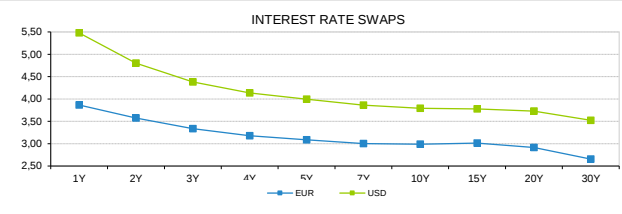
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,3150	3	15	1M	5,2193	0	11	4,5950	1,5300
3M	3,4780	1	13	3M	5,5444	0	21	4,8132	1,7700
6M	3,7530	-1	12	6M	5,6597	0	27	5,0791	1,8900
12M	3,9380	1	14	12M	5,7839	0	49	5,3277	2,0700

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8650	-1	10	3,2752	2,6740	2,7380
2Y	3,5740	-1	18	3,0610	2,6860	2,7640
3Y	3,3370	-1	19	2,9340	2,7050	2,8000
4Y	3,1776	-1	15	2,8770	2,7250	2,8360
5Y	3,0865	0	12	2,8510	2,7520	2,8710
7Y	3,0007	0	8	2,8460	2,8150	2,9380
10Y	2,9870	1	5	2,8950	2,8990	2,9661
15Y	3,0135	2	3	2,9290	2,8683	2,8377
20Y	2,9133	3	4	2,8215	2,7277	2,6680
30Y	2,6549	3	5	2,5740	2,4850	2,4280

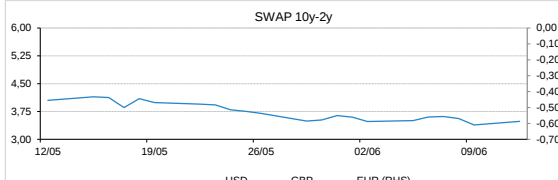
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,75
EUA	5,25
Reino Unido	4,50
Japão	0,10
Canadá	4,75
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,4777	1	49	4,0951	3,3608	3,4543
2Y	4,8017	0	60	3,8013	3,3725	3,4718
3Y	4,3811	1	56	3,6709	3,3603	3,4969
4Y	4,1355	1	51	3,6068	3,3912	3,5255
5Y	3,9957	1	46	3,5670	3,4036	3,5512
7Y	3,8607	2	40	3,5546	3,4540	3,5809
10Y	3,7927	3	32	3,5852	3,5610	3,6510
15Y	3,7763	3	26	3,6152	3,5753	3,6037
20Y	3,7275	3	22	3,5782	3,5107	3,4668
30Y	3,5231	3	17	3,3918	3,2953	3,2376

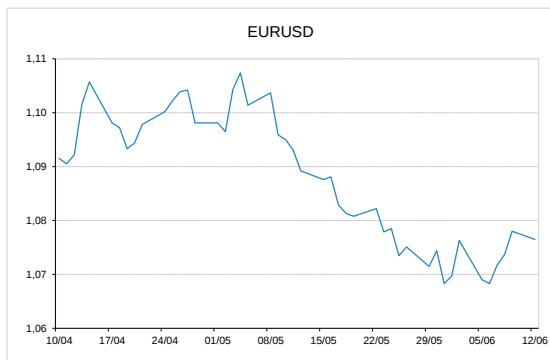
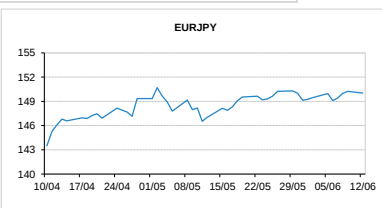


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72,56	-2,23	-1,34	OT 2Y	2,767	0,00	14,50
JETFUEL	735,63	-7,84	-10,27	OT 5Y	2,773	0,03	13,90
DIESEL	699,62	-5,53	-3,53	OT 10Y	3,061	-0,03	1,10
COBRE	8 339,00	24,00	-220,00	BUND 10Y	2,163	0,19	16,80
ZINCO	2 405,50	-5,75	-265,30	SCHATZ 2Y	3,143	-1,26	34,80
OURO	1 956,07	-5,13	-54,70	T-NOTE 10Y	4,348	1,26	41,00
TRIGO	636,25	6,00	1,25	T-NOTE 2Y	4,715	-0,61	84,70
LICENÇA C02	88,24	1,45	-0,24	GILT 10Y	4,588	13,76	75,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0765	-0,14%	-1,17%	1,0820	1,0870	1,0966
EUR/GBP	0,85678	0,14%	1,57%	0,8599	0,8637	0,8729
EUR/JPY	150,03	0,14%	-2,01%	150,02	150,00	149,97
EUR/CHF	0,9777	-0,71%	-0,32%	0,9731	0,9686	0,9603
EUR/BRL	5,2395	0,16%	1,94%	5,3520	5,4496	5,6060
EUR/PLN	4,4443	-0,07%	1,72%	4,4864	4,5246	4,5958



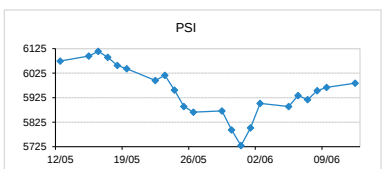
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0765	0,8568	150,03	0,9777	11,6347	7,4514	1,4378	1,59264	5,2395	11,6234
USD	0,9304	-	0,7994	139,63	0,9093	10,8117	6,9344	1,3371	1,4819	4,8853	10,8268

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,130	0,39	-1,82
BCP	0,212	0,19	44,47
CORT. AMORIM	9,890	0,30	13,42
CTT	3,335	-0,15	8,28
EDP	4,672	0,58	0,34
EDP R	19,460	-0,18	-5,44
GALP	10,550	-1,31	-16,34
GREENVOLT	6,605	4,02	-15,32
J MARTINS	24,620	1,90	22,00
MOTA ENGIL	2,090	-0,71	78,63
NAVIGATOR	3,210	-0,86	-7,06
NOS	3,438	-0,98	-5,68
REN	2,570	0,98	1,98
SEMAPA	13,400	-0,74	8,41
SONAE SGPS	0,931	0,59	-0,43
IBERSOL	7,300	0,83	32,25

MAIORES GANHOS/PERDAS	
Título	Variação %
GREENVOLT	4,02
J MARTINS	1,90
REN	0,98
IBERSOL	0,83
SONAE SGPS	0,59
MOTA ENGIL	-0,71
SEMAPA	-0,74
NAVIGATOR	-0,86
NOS	-0,98
GALP	-1,31



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5 984,40	0,30%	4,51%	6 290,49	5 128,86
CAC40	7 250,35	0,52%	12,00%	7 581,26	5 628,42
ESTX 50 PR	4 316,49	0,62%	13,78%	4 412,88	3 249,57
XTRA DAX	16 097,87	0,93%	15,62%	16 331,94	11 862,84
S&P 500	4 312,59	0,32%	12,32%	4 325,28	3 491,58
IBEX 35	9 345,70	0,39%	13,57%	9 540,50	7 189,60
NIKKEI 225	32 434,00	0,52%	24,29%	32 708,53	25 520,23

