

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

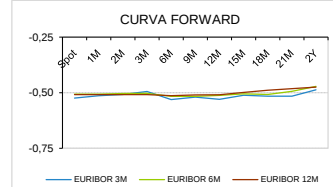
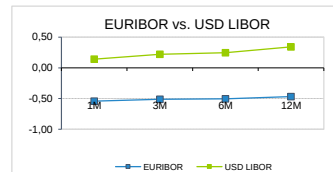
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

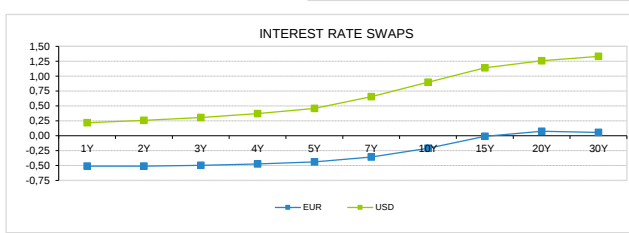
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5420	-1	0	1M	0,1414	0	0	0,0431	-0,8064
3M	-0,5130	1	0	3M	0,2206	1	0	0,0445	-0,7750
6M	-0,5040	0	-2	6M	0,2461	0	0	0,0701	-0,7282
12M	-0,4680	1	0	12M	0,3419	0	-1	0,1424	-0,6080

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5092	0	-1	-0,5120	-0,3983	-0,2040
2Y	-0,5100	0	0	-0,4922	-0,3523	-0,1495
3Y	-0,4980	-1	0	-0,4605	-0,3033	-0,0945
4Y	-0,4735	-1	0	-0,4218	-0,2513	-0,0410
5Y	-0,4401	-1	1	-0,3780	-0,1975	0,0160
7Y	-0,3570	-2	1	-0,2810	-0,0900	0,1070
10Y	-0,2105	-2	2	-0,1292	0,0450	0,2020
15Y	-0,0100	-3	3	0,0456	0,1554	0,2451
20Y	0,0751	-3	4	0,1057	0,1654	0,2095
30Y	0,0545	-3	4	0,0648	0,0878	0,1010

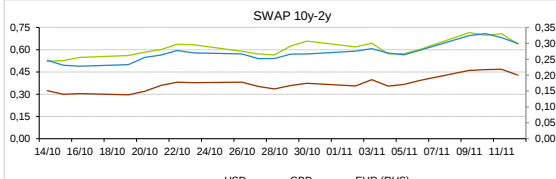
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2179	0	0	0,2941	0,5680	1,0435
2Y	0,2593	0	2	0,3427	0,6830	1,1450
3Y	0,3044	-1	3	0,4170	0,8030	1,2327
4Y	0,3712	-3	3	0,5140	0,9140	1,2930
5Y	0,4589	-5	5	0,6180	1,0090	1,3577
7Y	0,6545	-7	7	0,8203	1,1450	1,4220
10Y	0,8966	-7	9	1,0245	1,2890	1,4875
15Y	1,1393	-7	10	1,2240	1,4035	1,5365
20Y	1,2576	-7	11	1,3140	1,4425	1,5345
30Y	1,3315	-6	10	1,3720	1,4396	1,4878

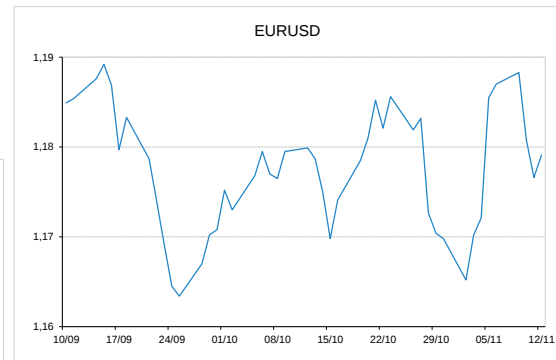
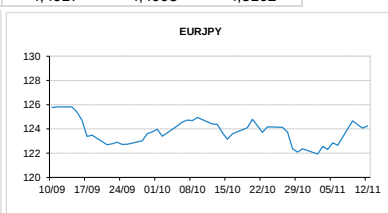
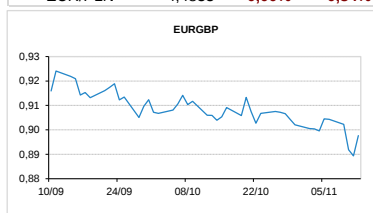


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	44,06	0,26	1,86	OT 2Y	-0,601	0,00	-1,90
JETFUEL	366,69	-1,44	23,47	OT 5Y	-0,380	0,00	-5,40
DIESEL	356,44	-0,44	6,80	OT 10Y	0,105	-0,02	-4,20
COBRE	6.885,50	-47,00	122,00	BUND 10Y	-1,050	-3,04	2,10
ZINCO	2.607,75	-21,00	183,25	SCHATZ 2Y	-0,140	-0,69	1,60
OURO	1.879,59	17,15	-45,35	T-NOTE 10Y	1,821	-3,98	10,30
TRIGO	600,50	-5,50	2,75	T-NOTE 2Y	0,767	-1,30	3,60
LICENÇA C02	25,82	-0,31	-0,05	GILT 10Y	0,456	-6,24	11,20



CAMBIAL

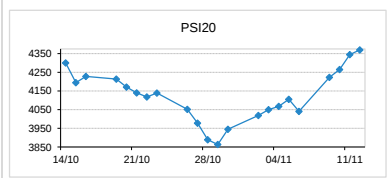
CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1791	0,21%	-0,07%	1,1818	1,1841	1,1891
EUR/GBP	0,89765	-0,92%	0,93%	0,8990	0,9004	0,9033
EUR/JPY	124,25	-0,14%	0,13%	124,25	124,25	124,25
EUR/CHF	1,0794	0,06%	-0,51%	1,0787	1,0780	1,0765
EUR/BRL	6,3962	-0,50%	2,36%	6,4256	6,4604	6,5845
EUR/PLN	4,4833	0,00%	-0,34%	4,4917	4,4993	4,5162



ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	3,842	0,00	-32,36
BCP	0,095	-0,74	-53,40
CORT. AMORIM	10,340	-0,58	-8,50
CTT	2,195	2,09	-31,19
EDP	4,549	-0,72	20,46
EDP R	17,820	2,06	69,71
GALP	8,640	-1,97	-42,01
IBERSOL	4,330	-1,14	-45,88
J MARTINS	14,220	0,82	-3,03
MOTA ENGIL	1,234	-0,32	-34,01
NAVIGATOR	2,170	-0,73	-37,07
NOS	2,930	2,52	-38,96
PHAROL	0,101	-1,37	-1,41
RAMADA	3,210	0,31	-45,03
REN	2,340	0,00	-13,97
SEMAPA	7,550	0,27	-44,97
SONAE CAP.	0,770	-0,26	2,26
SONAE SGPS	0,635	6,91	-30,27

MAIORES GANHOS/PERDAS	
Título	Variação %
SONAE SGPS	6,91
NOS	2,52
CTT	2,09
EDP R	2,06
J MARTINS	0,82
NAVIGATOR	-0,73
BCP	-0,74
IBERSOL	-1,14
PHAROL	-1,37
GALP	-1,97



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.370,18	0,59%	-16,19%	5.454,21	3.500,02
CAC40	5.362,57	-1,52%	-10,30%	6.111,41	3.632,06
ESTX 50 PR	3.428,22	-1,13%	-8,46%	3.867,28	2.302,84
XTRA DAX	13.052,95	-1,24%	-1,48%	13.795,24	8.255,65
S&P 500	3.558,82	-0,37%	10,18%	3.645,99	2.191,86
IBEX 35	7.726,00	-0,79%	-19,03%	10.100,20	5.814,50
NIKKEI 225	25.520,88	0,68%	7,88%	25.587,96	16.358,19

