

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

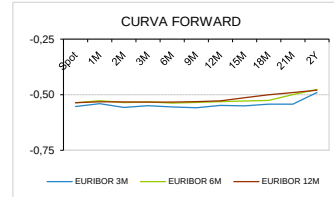
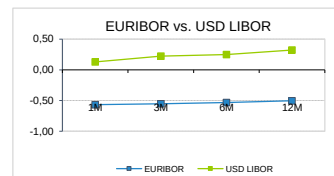
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

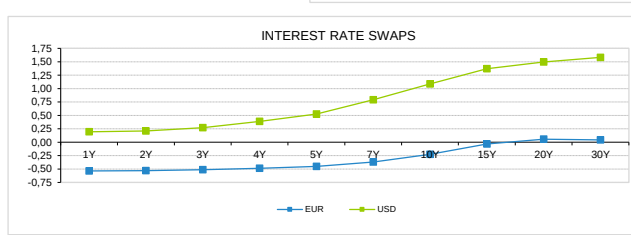
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5670	-1	-1	1M	0,1295	0	-2	0,0290	-0,8110
3M	-0,5530	0	-2	3M	0,2234	0	-1	0,0280	-0,7702
6M	-0,5330	0	-1	6M	0,2481	0	0	0,0409	-0,7250
12M	-0,5030	1	-1	12M	0,3226	0	-1	0,0783	-0,6100

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,5360	0	-1	-0,5295	-0,4040
2Y	-0,5317	0	-1	-0,5034	-0,3588
3Y	-0,5137	0	0	-0,4705	-0,3122
4Y	-0,4858	1	0	-0,4320	-0,2630
5Y	-0,4515	1	1	-0,3885	-0,2110
7Y	-0,3688	1	2	-0,2937	-0,1063
10Y	-0,2275	1	4	-0,1477	0,0259
15Y	-0,0325	1	5	0,0238	0,1341
20Y	0,0560	1	6	0,0870	0,1472
30Y	0,0417	1	7	0,0527	0,0755

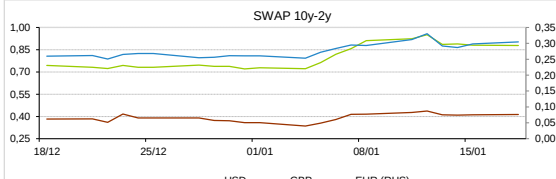
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1940	0	0	0,2263	0,7493	1,4274
2Y	0,2083	0	0	0,3095	0,9201	1,4476
3Y	0,2697	-1	2	0,4540	1,0654	1,5769
4Y	0,3878	-1	6	0,6138	1,1938	1,6338
5Y	0,5264	0	8	0,7581	1,3090	1,6819
7Y	0,7900	-1	14	1,0161	1,4566	1,7568
10Y	1,0870	0	14	1,2613	1,6087	1,8380
15Y	1,3695	1	16	1,4896	1,7214	1,8709
20Y	1,4948	1	16	1,5827	1,7660	1,8590
30Y	1,5816	1	16	1,6332	1,7266	1,7822

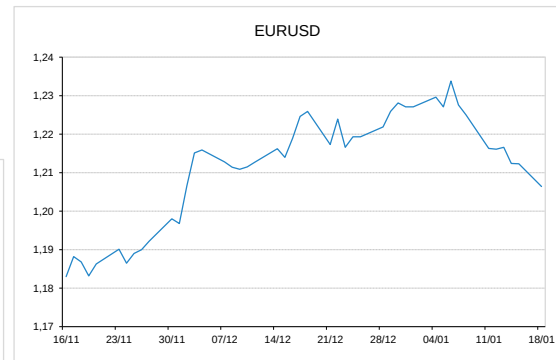
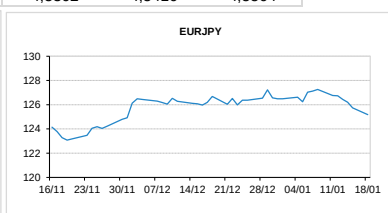


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,00	-0,10	2,74	OT 2Y	-0,652	0,01	7,70
JETFUEL	471,75	-9,50	35,93	OT 5Y	-0,434	0,00	4,10
DIESEL	455,50	-11,25	33,93	OT 10Y	0,017	0,02	0,60
COBRE	7.934,00	-99,50	166,50	BUND 10Y	-1,225	1,92	2,10
ZINCO	2.678,00	-57,25	-119,75	SCHATZ 2Y	-0,133	0,69	0,90
OURO	1.838,37	9,92	-42,98	T-NOTE 10Y	1,928	-0,14	9,00
TRIGO	675,50	5,50	75,75	T-NOTE 2Y	0,728	0,00	0,60
LICENÇA C02	31,53	-0,21	0,43	GILT 10Y	0,471	0,00	1,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2064	-0,49%	-1,59%	1,2088	1,2113	1,2167
EUR/GBP	0,89073	-0,08%	1,97%	0,8921	0,8934	0,8961
EUR/JPY	125,18	0,45%	1,21%	125,18	125,18	125,18
EUR/CHF	1,0757	0,04%	0,60%	1,0750	1,0743	1,0730
EUR/BRL	6,3594	0,68%	-2,07%	6,3991	6,4434	6,5874
EUR/PLN	4,5313	0,13%	-1,35%	4,5362	4,5416	4,5564

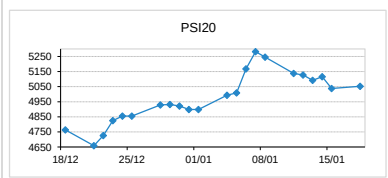


ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,125	1,69	-0,68
BCP	0,129	-0,62	4,87
CORT. AMORIM	11,220	1,08	-3,28
CTT	2,480	1,22	5,53
EDP	5,348	0,04	3,72
EDP R	22,950	-0,43	0,66
GALP	9,092	1,59	3,86
IBERSOL	5,000	0,60	-7,41
J MARTINS	14,705	-0,78	6,40
MOTA ENGIL	1,444	0,98	5,87
NAVIGATOR	2,536	1,44	1,52
NOVABASE	3,340	0,30	4,05
NOS	3,028	0,87	5,95
PHAROL	0,139	0,29	11,70
REN	2,410	0,84	1,90
SEMAPA	8,900	1,37	-1,11
SONAE SGPS	0,720	-0,35	8,84

MAIORES GANHOS/PERDAS	
Título	Variação %
ALTRI	1,69
GALP	1,59
NAVIGATOR	1,44
SEMAPA	1,37
CTT	1,22

SONAE SGPS	-0,35
EDP R	-0,43
BCP	-0,62
J MARTINS	-0,78



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.052,38	0,28%	3,14%	5.454,21	3.500,02
CAC40	5.618,38	0,12%	1,21%	6.111,41	3.632,06
ESTX 50 PR	3.602,58	0,08%	1,41%	3.867,28	2.302,84
XTRA DAX	13.841,92	0,39%	0,90%	14.131,52	8.255,65
S&P 500	3.768,25	-0,72%	0,32%	3.826,69	2.191,86
IBEX 35	8.255,00	0,30%	2,25%	10.100,20	5.814,50
NIKKEI 225	28.242,21	-0,97%	2,91%	28.979,53	16.358,19

