

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

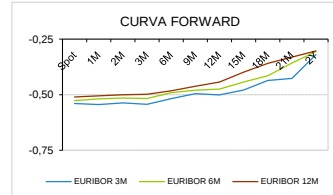
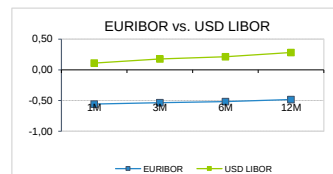
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

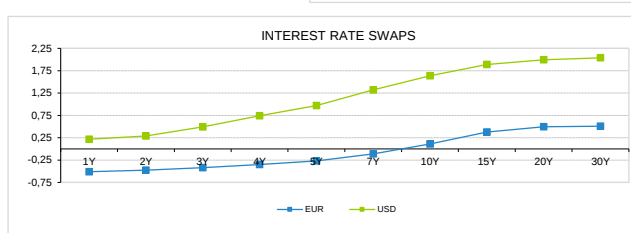
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5570	0	-1	1M	0,1103	0	0	0,0476	-0,7964
3M	-0,5340	0	0	3M	0,1771	-1	-2	0,0883	-0,7468
6M	-0,5180	0	0	6M	0,2143	1	1	0,1108	-0,7068
12M	-0,4830	0	1	12M	0,2826	0	0	0,1599	-0,5916

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5100	0	1	-0,4440	-0,1370	0,2056
2Y	-0,4770	0	3	-0,3730	-0,0505	0,2830
3Y	-0,4190	1	5	-0,2950	0,0350	0,3570
4Y	-0,3480	1	6	-0,2110	0,1170	0,4290
5Y	-0,2702	1	7	-0,1275	0,1950	0,4920
7Y	-0,1120	1	7	0,0330	0,3370	0,5990
10Y	0,1111	1	7	0,2430	0,5020	0,7070
15Y	0,3775	2	6	0,4730	0,6420	0,7630
20Y	0,4949	2	5	0,5580	0,6630	0,7295
30Y	0,5075	2	4	0,5390	0,5925	0,6230

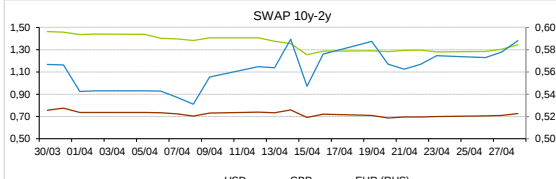
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,75
Austrália	0,10
Índia	3,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2163	0	0	0,3711	1,4840	2,1590
2Y	0,2901	0	2	0,6110	1,6810	2,2030
3Y	0,4933	1	4	0,9030	1,8390	2,2665
4Y	0,7420	2	2	1,1290	1,9721	2,3260
5Y	0,9682	2	0	1,3571	2,0215	2,3674
7Y	1,3196	4	-5	1,6155	2,1430	2,3790
10Y	1,6346	4	-8	1,8696	2,2530	2,3990
15Y	1,8900	4	-11	2,0235	2,2830	2,3865
20Y	1,9931	4	-12	2,0900	2,2983	2,3275
30Y	2,0379	4	-13	2,0875	2,2150	2,2358

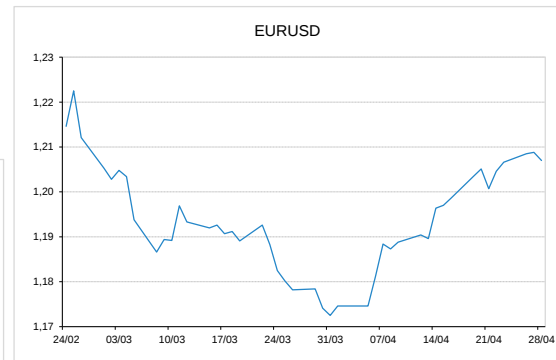
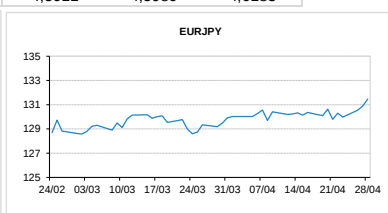


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,66	1,24	3,23	OT 2Y	-0,559	0,00	3,40
JETFUEL	554,26	8,76	26,50	OT 5Y	-0,230	0,01	7,80
DIESEL	534,50	7,50	20,75	OT 10Y	0,442	0,02	24,40
COBRE	9.878,50	104,50	893,50	BUND 10Y	-0,754	2,29	8,20
ZINCO	2.913,75	9,75	89,00	SCHATZ 2Y	-0,037	0,46	2,90
OURO	1.774,75	-3,59	42,23	T-NOTE 10Y	2,389	0,75	-5,70
TRIGO	736,50	3,75	127,25	T-NOTE 2Y	0,770	-0,37	1,60
LICENÇA C02	48,00	0,70	6,27	GILT 10Y	1,036	2,93	0,10



CAMBIAL

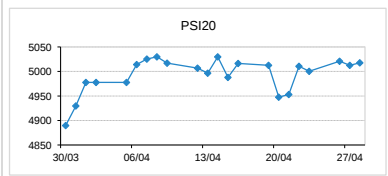
CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,207	-0,15%	2,43%	1,2093	1,2117	1,2170
EUR/GBP	0,86988	-0,11%	-2,15%	0,8713	0,8728	0,8760
EUR/JPY	131,47	-0,45%	-1,73%	131,47	131,47	131,47
EUR/CHF	1,1039	-0,06%	0,05%	1,1033	1,1027	1,1015
EUR/BRL	6,5354	0,85%	4,08%	6,5977	6,6755	6,8678
EUR/PLN	4,5848	-0,34%	1,73%	4,5911	4,5989	4,6183



ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,685	0,91	29,55
BCP	0,117	1,47	-5,03
CORT. AMORIM	10,080	-0,20	-13,10
CTT	3,700	1,09	57,45
EDP	4,734	-1,13	-8,18
EDP R	20,460	-1,25	-10,26
GALP	9,628	1,99	9,98
IBERSOL	6,260	0,64	15,93
J MARTINS	14,125	-0,35	2,21
MOTA ENGIL	1,408	-0,42	3,23
NAVIGATOR	2,872	0,21	14,97
NOVABASE	4,030	-0,74	25,55
NOS	3,158	0,64	10,50
PHAROL	0,102	-1,73	-18,27
REN	2,440	0,41	3,17
SEMAPA	12,020	-0,66	33,56
SONAE SGPS	0,783	-0,13	18,37

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	1,99
BCP	1,47
CTT	1,09
ALTRI	0,91
IBERSOL	0,64
SEMAPA	-0,66
NOVABASE	-0,74
EDP	-1,13
EDP R	-1,25
PHAROL	-1,73



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.017,75	0,10%	2,44%	5.317,89	3.820,68
CAC40	6.306,98	0,53%	13,61%	6.320,11	4.194,58
ESTX 50 PR	4.015,03	0,08%	13,02%	4.040,88	2.708,07
XTRA DAX	15.292,18	0,28%	11,47%	15.501,84	10.160,89
S&P 500	4.189,36	0,06%	11,54%	4.197,04	2.766,64
IBEX 35	8.799,60	0,49%	8,99%	8.815,90	6.329,50
NIKKEI 225	29.053,97	0,21%	5,87%	30.714,52	19.448,93

