

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

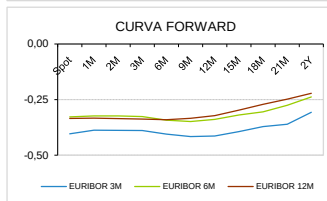
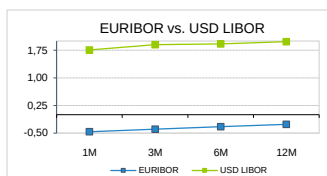
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

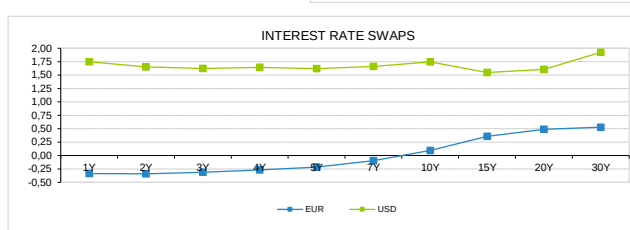
INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,4630	-1	0	1M	1,7580	0	-18	0,7173
3M	-0,3950	1	2	3M	1,9014	0	-11	0,7991
6M	-0,3240	1	6	6M	1,9226	0	-4	0,8934
12M	-0,2620	1	7	12M	1,9830	1	12	0,9873

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3345	0	11	-0,3228	-0,0880	0,1810
2Y	-0,3410	1	14	-0,2737	-0,0200	0,2530
3Y	-0,3130	1	17	-0,2110	0,0470	0,3220
4Y	-0,2690	1	19	-0,1462	0,1170	0,3920
5Y	-0,2160	1	22	-0,0804	0,1860	0,4565
7Y	-0,0970	0	25	0,0547	0,3190	0,5689
10Y	0,0950	-1	27	0,2490	0,4837	0,6902
15Y	0,3580	-1	30	0,4766	0,6382	0,7724
20Y	0,4890	-1	32	0,5820	0,6869	0,7652
30Y	0,5280	-1	32	0,5919	0,6438	0,6764

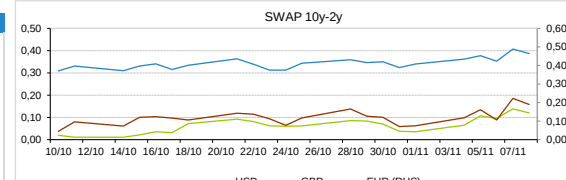
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suiza	-0,75
China	5,75
Brasil	5,00
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7500	-2	9	1,6049	1,6570	1,8061
2Y	1,6530	-3	22	1,6227	1,6855	1,8422
3Y	1,6230	-3	27	1,6402	1,7210	1,8805
4Y	1,6430	6	11	1,6435	1,7580	1,9191
5Y	1,6210	-3	30	1,6760	1,7910	1,9561
7Y	1,6610	-3	31	1,7534	1,8804	2,0036
10Y	1,7470	-4	32	1,8494	1,9526	2,0489
15Y	1,5480	-8	9	1,9411	1,9970	2,0630
20Y	1,6040	-7	9	1,9760	2,0250	2,0875
30Y	1,9250	-5	31	2,0033	2,0190	2,0410

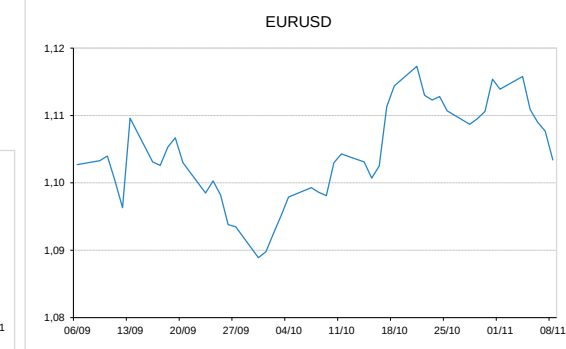
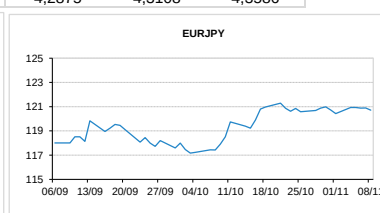


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,71	-0,58	3,95	OT 2Y	-0,518	0,02	9,20
JETFUEL	620,24	-6,18	-3,97	OT 5Y	-0,136	0,01	13,70
DIESEL	583,24	-5,07	-6,22	OT 10Y	0,317	0,01	18,20
COBRE	6.001,00	67,00	252,00	BUND 10Y	-0,708	-1,40	29,40
ZINCO	2.528,00	10,25	223,00	SCHATZ 2Y	0,011	-0,69	15,30
OURO	1.466,80	3,18	-33,44	T-NOTE 10Y	2,716	-2,01	26,30
TRIGO	511,00	-1,50	10,75	T-NOTE 2Y	2,130	-2,49	22,20
LICENÇA C02	24,93	-0,01	2,40	GILT 10Y	0,768	1,78	31,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1034	-0,39%	0,44%	1,1103	1,1165	1,1290
EUR/GBP	0,86158	0,33%	4,22%	0,8644	0,8672	0,8729
EUR/JPY	120,72	0,15%	-2,73%	120,72	120,72	120,72
EUR/CHF	1,0984	0,25%	-0,83%	1,0974	1,0965	1,0949
EUR/BRL	4,5692	-0,84%	-1,79%	4,6150	4,6548	4,7588
EUR/PLN	4,2628	-0,12%	1,49%	4,2875	4,3108	4,3586



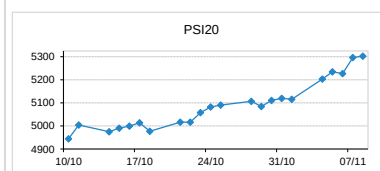
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1034	0,8616	120,72	1,0984	10,7000	7,4732	1,4564	1,60778	4,5692	10,0853
USD	0,9073	-	0,7815	109,16	0,9968	9,7075	6,7807	1,3216	1,4576	4,1372	9,1512

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,965	1,19	2,84
BCP	0,217	0,84	-5,45
CORT. AMORIM	9,850	-2,28	9,44
CTT	3,136	3,02	6,45
EDP	3,677	0,74	20,60
EDP R	10,260	0,39	31,96
GALP	14,955	-0,03	8,37
IBERSOL	7,500	0,54	-5,06
J MARTINS	15,405	-0,32	48,98
MOTA ENGIL	2,046	0,00	27,08
NAVIGATOR	3,554	-0,62	-1,39
NOS	5,345	-1,57	0,94
NOVABASE	2,790	2,95	38,12
PHAROL	0,112	8,29	-31,13
RAMADA	6,260	-2,19	-16,53
REN	13,640	1,49	4,12
SEMAPA	0,768	1,19	-9,54
SONAE CAP.	0,928	-1,69	14,57
SONAE SGPS	6,260	-2,19	-16,53

MAIORES GANHOS/PERDAS	
Título	Variação %
PHAROL	8,29
CTT	3,02
NOVABASE	2,95
REN	1,49
ALTRI	1,19
NOS	-1,57
SONAE CAP.	-1,69
RAMADA	-2,19
RAMADA	-2,19
CORT. AMORIM	-2,28



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.302,77	0,12%	12,07%	5.429,32	4.551,84
CAC40	5.878,92	-0,20%	24,27%	5.894,87	4.555,99
ESTX 50 PR	3.695,90	-0,29%	23,14%	3.708,65	2.908,70
XTRA DAX	13.223,73	-0,49%	25,25%	13.300,77	10.279,20
S&P 500	3.081,72	-0,11%	22,94%	3.097,77	2.346,58
IBEX 35	9.384,40	-0,67%	9,89%	9.587,60	8.286,20
NIKKEI 225	23.391,87	0,26%	16,87%	23.591,09	18.948,58

