

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

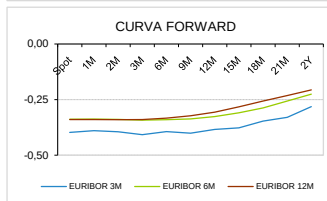
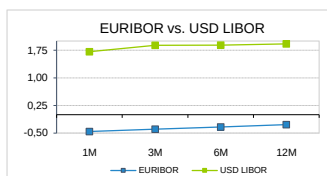
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

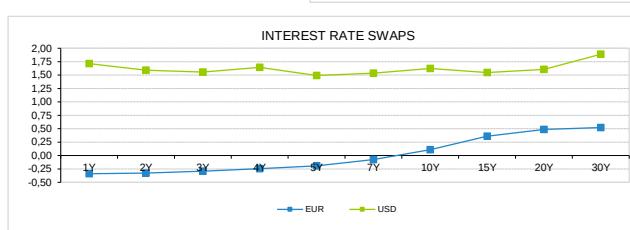
INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,4560	0	-1	1M	1,7101	0	-6	0,7081
3M	-0,3930	0	1	3M	1,8850	0	-1	0,7854
6M	-0,3330	0	1	6M	1,8881	0	-4	0,8666
12M	-0,2690	0	0	12M	1,9226	1	-4	0,9755

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3395	0	1	-0,3068	-0,0879	0,1487
2Y	-0,3270	1	3	-0,2590	-0,0281	0,2133
3Y	-0,2910	2	4	-0,2004	0,0272	0,2825
4Y	-0,2440	3	4	-0,1426	0,0932	0,3479
5Y	-0,1920	3	4	-0,0844	0,1585	0,4112
7Y	-0,0770	3	3	0,0392	0,2853	0,5207
10Y	0,1080	3	1	0,2227	0,4424	0,6440
15Y	0,3590	3	-1	0,4399	0,5925	0,7272
20Y	0,4870	3	-2	0,5433	0,6412	0,7195
30Y	0,5220	3	-2	0,5526	0,6004	0,6314

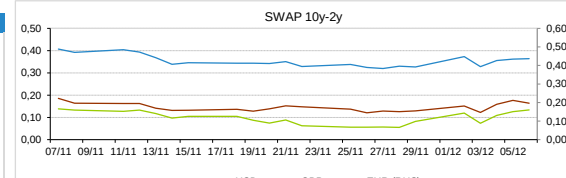
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	5,00
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7140	3	-4	1,5332	1,6297	1,7490
2Y	1,5900	5	-5	1,5538	1,6490	1,7800
3Y	1,5560	7	-4	1,5775	1,6830	1,8354
4Y	1,6430	6	11	1,6068	1,7140	1,8773
5Y	1,4920	-8	-11	1,6362	1,7695	1,9122
7Y	1,5340	-3	-15	1,6860	1,8130	1,9400
10Y	1,6230	-6	-10	1,7840	1,9133	1,9870
15Y	1,5480	-8	9	1,8965	1,9776	2,0457
20Y	1,6040	-7	9	1,9448	2,0010	2,0210
30Y	1,8880	7	-1	1,9370	1,9720	2,0072

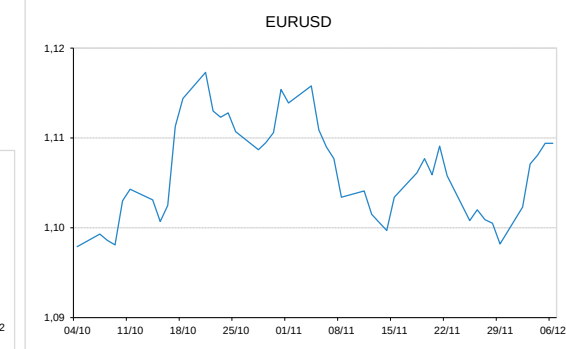
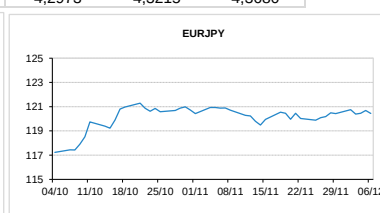


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,23	0,84	3,34	OT 2Y	-0,543	0,00	0,70
JETFUEL	606,75	0,00	-19,67	OT 5Y	-0,089	-0,01	11,30
DIESEL	592,19	5,43	3,88	OT 10Y	0,423	0,00	20,40
COBRE	5.895,50	3,00	-52,00	BUND 10Y	-0,868	0,69	3,50
ZINCO	2.241,50	-20,50	-291,50	SCHATZ 2Y	0,009	-0,46	3,00
OURO	1.461,89	-14,16	-28,72	T-NOTE 10Y	2,685	3,99	4,30
TRIGO	520,75	-3,00	-0,75	T-NOTE 2Y	2,038	3,63	3,60
LICENÇA C02	24,94	0,25	0,15	GILT 10Y	0,694	-0,44	5,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1094	0,00%	0,04%	1,1162	1,1225	1,1345
EUR/GBP	0,84453	0,02%	1,87%	0,8472	0,8500	0,8556
EUR/JPY	120,44	0,21%	0,37%	120,44	120,44	120,44
EUR/CHF	1,0948	0,11%	0,35%	1,0939	1,0931	1,0914
EUR/BRL	4,6005	1,05%	-1,97%	4,6414	4,6843	4,7967
EUR/PLN	4,2726	0,10%	-0,16%	4,2973	4,3215	4,3680



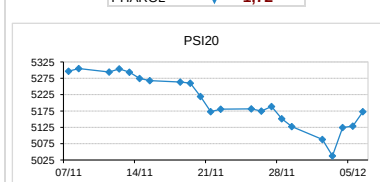
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1094	0,8445	120,44	1,0948	10,4911	7,4724	1,4655	1,61525	4,6005	10,0924
USD	0,9051	-	0,763	108,665	0,9911	9,5053	6,7630	1,3265	1,4642	4,1747	9,1451

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,735	1,77	-1,12
BCP	0,195	0,41	-14,95
CORT. AMORIM	11,140	1,09	23,78
CTT	3,338	0,60	13,31
EDP	3,680	1,18	20,70
EDP R	10,080	0,00	29,65
GALP	14,610	0,83	5,91
IBERSOL	7,640	0,79	-3,29
J MARTINS	14,770	1,55	42,84
MOTA ENGIL	1,809	-0,17	12,36
NAVIGATOR	3,612	2,38	0,33
NOS	5,000	0,04	-5,57
NOVABASE	2,790	0,36	45,15
PHAROL	0,103	-1,72	-36,89
RAMADA	5,900	0,00	-21,33
REN	13,840	1,62	5,65
SEMAPA	0,786	1,42	-7,42
SONAE CAP.	0,938	0,70	15,74
SONAE SGPS	5,900	0,00	-21,33

MAIORES GANHOS/PERDAS	
Título	Variação %
NAVIGATOR	2,38
ALTRI	1,77
REN	1,62
J MARTINS	1,55
SEMAPA	1,42
MOTA ENGIL	-0,17
PHAROL	-1,72



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.172,86	0,86%	9,33%	5.429,32	4.551,84
CAC40	5.871,91	1,21%	24,12%	5.966,79	4.555,99
ESTX 50 PR	3.692,34	1,21%	23,02%	3.733,45	2.908,70
XTRA DAX	13.166,58	0,86%	24,70%	13.374,27	10.279,20
S&P 500	3.148,71	1,00%	25,60%	3.154,26	2.346,58
IBEX 35	9.382,70	1,51%	9,87%	9.587,60	8.286,20
NIKKEI 225	23.354,40	0,23%	16,69%	23.608,06	18.948,58

