

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

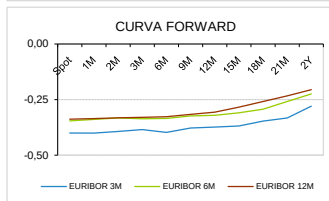
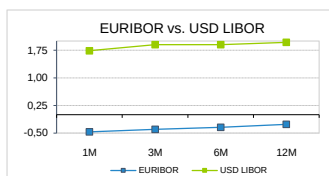
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

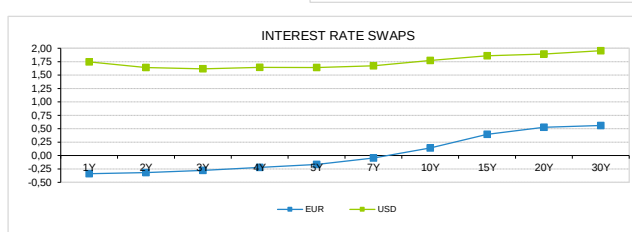
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4660	0	-2	1M	1,7374	0	-3	0,7196	-0,8066
3M	-0,3960	0	1	3M	1,8996	1	-1	0,7996	-0,7230
6M	-0,3400	0	-1	6M	1,9029	2	-2	0,8819	-0,6482
12M	-0,2620	0	1	12M	1,9639	3	-2	0,9866	-0,5144

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3390	0	0	-0,3066	-0,0949	0,1507
2Y	-0,3190	1	2	-0,2561	-0,0341	0,2188
3Y	-0,2770	3	3	-0,2025	0,0275	0,2884
4Y	-0,2230	4	4	-0,1452	0,0927	0,3547
5Y	-0,1660	5	4	-0,0861	0,1591	0,4130
7Y	-0,0470	6	4	0,0403	0,2868	0,5257
10Y	0,1420	6	4	0,2241	0,4453	0,6502
15Y	0,3960	6	4	0,4441	0,5984	0,7362
20Y	0,5270	6	5	0,5495	0,6478	0,7272
30Y	0,5600	6	4	0,5573	0,6063	0,6394

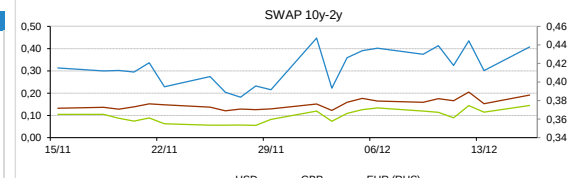
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	4,50
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7460	-2	-1	1,5997	1,6810	1,8343
2Y	1,6390	-4	-3	1,5965	1,7230	1,8540
3Y	1,6160	-4	-3	1,6330	1,7400	1,8840
4Y	1,6430	6	11	1,6450	1,8029	1,9170
5Y	1,6410	-5	-1	1,6837	1,8025	1,9685
7Y	1,6720	3	1	1,7653	1,8771	2,0007
10Y	1,7710	-5	0	1,8639	1,9489	2,0120
15Y	1,8610	2	31	1,9532	2,0129	2,0780
20Y	1,8930	29	29	2,0000	2,0551	2,0770
30Y	1,9540	-5	0	2,0107	2,0434	2,0345

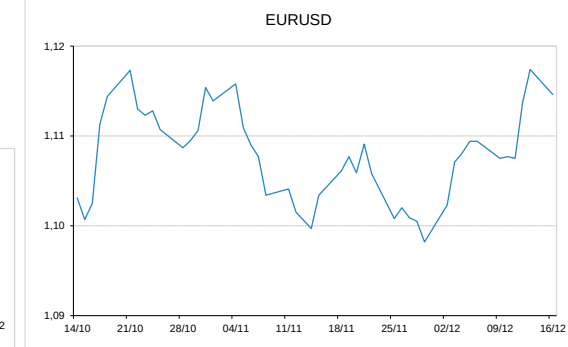
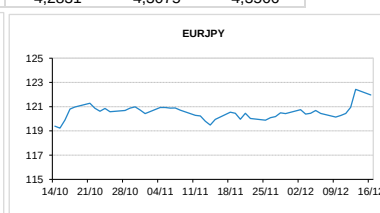


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,52	0,30	3,12	OT 2Y	-0,546	-0,01	-9,20
JETFUEL	645,59	10,59	18,58	OT 5Y	-0,133	0,00	-4,90
DIESEL	611,78	10,78	19,28	OT 10Y	0,381	0,01	-0,10
COBRE	6.143,00	-26,00	295,00	BUND 10Y	-0,855	1,44	7,20
ZINCO	2.255,50	-9,75	-177,50	SCHATZ 2Y	0,016	-0,46	3,20
OURO	1.476,26	1,08	8,52	T-NOTE 10Y	2,728	5,55	8,80
TRIGO	556,00	23,50	50,00	T-NOTE 2Y	2,080	4,01	9,40
LICENÇA C02	25,01	0,84	1,02	GILT 10Y	0,748	2,22	11,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1146	-0,25%	0,77%	1,1215	1,1280	1,1404
EUR/GBP	0,83415	0,11%	2,30%	0,8369	0,8397	0,8453
EUR/JPY	121,97	0,38%	-1,16%	121,97	121,97	121,97
EUR/CHF	1,0953	0,03%	-0,06%	1,0946	1,0937	1,0921
EUR/BRL	4,529	0,82%	2,93%	4,5894	4,6347	4,7505
EUR/PLN	4,2584	0,00%	0,83%	4,2831	4,3075	4,3566



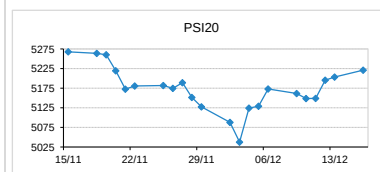
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1146	0,8342	121,97	1,0953	10,4334	7,4735	1,4649	1,61723	4,5290	10,0413
USD	0,8979	-	0,7499	109,615	0,9838	9,3631	6,7101	1,3152	1,4504	4,0704	9,0130

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,860	1,21	1,03
BCP	0,203	0,45	-11,55
CORT. AMORIM	11,180	-1,76	24,22
CTT	3,288	0,24	11,61
EDP	3,799	1,31	24,60
EDP R	10,180	1,19	30,93
GALP	14,700	0,58	6,56
IBERSOL	7,920	0,51	0,25
J MARTINS	14,835	-0,20	43,47
MOTA ENGIL	1,845	0,99	14,60
NAVIGATOR	3,640	0,50	11,11
NOS	4,870	-0,41	-8,03
NOVABASE	2,740	-0,36	42,55
PHAROL	0,102	-0,78	-37,38
RAMADA	5,880	-1,34	-21,60
REN	14,100	-0,42	7,63
SEMAPA	0,778	-0,38	-8,36
SONAE CAP.	0,937	0,00	15,68
SONAE SGPS	5,880	-1,34	-21,60

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP	1,31
ALTRI	1,21
EDP R	1,19
MOTA ENGIL	0,99
GALP	0,58
REN	-0,42
PHAROL	-0,78
RAMADA	-1,34
RAMADA	-1,34
CORT. AMORIM	-1,76



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.221,09	0,34%	10,35%	5.429,32	4.551,84
CAC40	5.991,66	1,23%	26,66%	6.003,38	4.555,99
ESTX 50 PR	3.772,74	1,12%	25,70%	3.778,47	2.908,70
XTRA DAX	13.407,66	0,94%	26,98%	13.425,85	10.279,20
S&P 500	3.196,13	0,86%	27,50%	3.197,71	2.346,58
IBEX 35	9.680,60	1,22%	13,36%	9.692,40	8.286,20
NIKKEI 225	23.952,35	-0,29%	19,67%	24.050,04	18.948,58

