

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

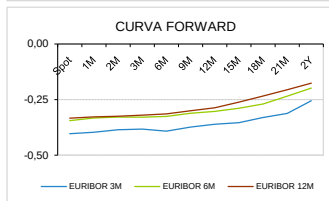
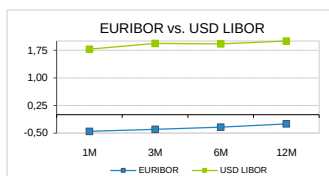
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

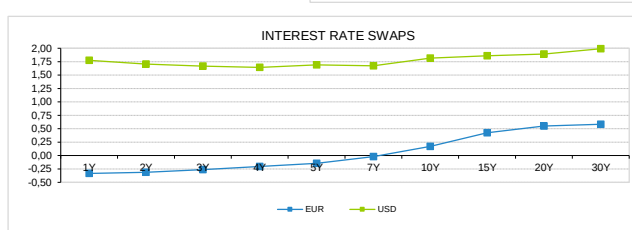
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4510	0	-1	1M	1,7799	-1	6	0,7056	-0,7912
3M	-0,3990	-1	0	3M	1,9348	1	4	0,7981	-0,6948
6M	-0,3390	-1	0	6M	1,9205	0	3	0,8743	-0,6208
12M	-0,2500	0	3	12M	1,9996	0	9	0,9705	-0,5032

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3340	0	1	-0,2873	-0,0412	0,2130
2Y	-0,3110	0	3	-0,2310	0,0245	0,2790
3Y	-0,2630	0	6	-0,1676	0,0846	0,3480
4Y	-0,2040	0	8	-0,1027	0,1499	0,4150
5Y	-0,1460	0	10	-0,0414	0,2172	0,4825
7Y	-0,0210	0	12	0,0891	0,3459	0,5840
10Y	0,1690	0	13	0,2780	0,5040	0,7070
15Y	0,4230	0	13	0,5002	0,6580	0,7888
20Y	0,5500	0	14	0,6022	0,7045	0,7790
30Y	0,5830	0	13	0,6062	0,6569	0,6880

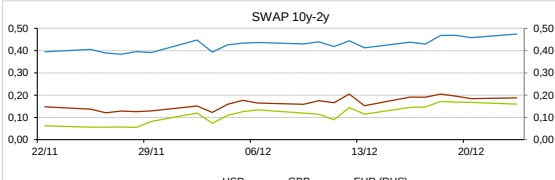
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	4,50
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7750	3	3	1,6429	1,7300	1,8805
2Y	1,7040	1	14	1,6430	1,7715	1,9125
3Y	1,6660	5	7	1,6920	1,8080	1,9664
4Y	1,6430	6	11	1,7268	1,8410	1,9820
5Y	1,6900	5	9	1,7614	1,8951	2,0340
7Y	1,6720	3	1	1,8259	1,9240	2,0600
10Y	1,8150	4	9	1,9015	2,0110	2,1010
15Y	1,8610	2	31	2,0105	2,0740	2,1370
20Y	1,8930	29	29	2,0560	2,1121	2,1330
30Y	1,9910	4	8	2,0415	2,0790	2,1134

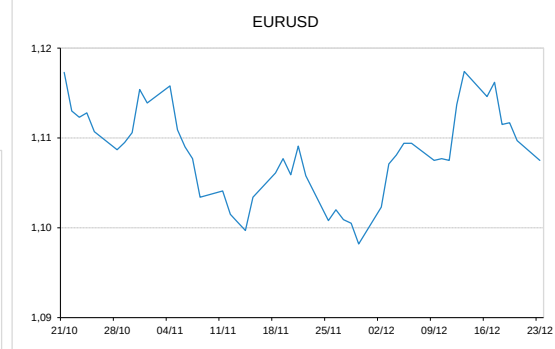
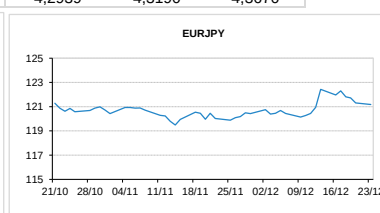


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,30	0,16	3,93	OT 2Y	-0,490	0,06	-2,50
JETFUEL	651,35	-1,36	38,37	OT 5Y	-0,118	-0,01	-6,60
DIESEL	619,41	0,73	40,66	OT 10Y	0,411	0,00	-1,10
COBRE	6.175,00	-40,00	300,00	BUND 10Y	-0,826	0,48	8,50
ZINCO	2.348,00	14,50	23,00	SCHATZ 2Y	0,014	0,23	0,90
OURO	1.482,90	5,50	20,97	T-NOTE 10Y	2,753	0,31	13,10
TRIGO	540,75	-1,50	22,00	T-NOTE 2Y	2,091	1,15	11,40
LICENÇA C02	26,60	-0,07	1,88	GILT 10Y	0,690	-1,42	1,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1075	-0,20%	0,61%	1,1144	1,1210	1,1334
EUR/GBP	0,85708	-0,67%	-0,23%	0,8599	0,8628	0,8684
EUR/JPY	121,18	0,11%	-1,07%	121,18	121,18	121,18
EUR/CHF	1,0895	-0,10%	0,69%	1,0888	1,0879	1,0865
EUR/BRL	4,5066	0,72%	3,28%	4,5679	4,6154	4,7321
EUR/PLN	4,2679	-0,29%	0,71%	4,2939	4,3190	4,3670



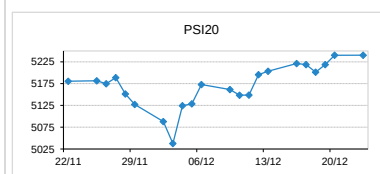
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1075	0,8571	121,18	1,0895	10,4551	7,4715	1,4605	1,60342	4,5066	9,9153
USD	0,9019	-	0,7737	109,365	0,9819	9,4275	6,7375	1,3172	1,4457	4,0596	8,9489

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,675	-0,70	-2,16
BCP	0,204	-0,88	-11,20
CORT. AMORIM	11,420	0,18	27,86
CTT	3,166	-0,50	7,47
EDP	3,841	0,42	25,98
EDP R	10,220	1,39	31,45
GALP	15,230	0,40	10,40
IBERSOL	8,020	-1,23	1,52
J MARTINS	15,000	-0,10	45,07
MOTA ENGL	1,912	-0,83	18,76
NAVIGATOR	3,568	1,02	-0,89
NOS	4,876	-0,25	-7,91
NOVABASE	2,520	-1,56	31,10
PHAROL	0,100	-0,60	-38,97
RAMADA	5,820	-0,34	-22,40
REN	13,560	-0,29	3,51
SEMAPA	0,775	1,04	-8,72
SONAE CAP.	0,910	-1,03	12,28
SONAE SGPS	5,820	-0,34	-22,40

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	1,39
SEMAPA	1,04
NAVIGATOR	1,02
EDP	0,42
GALP	0,40
MOTA ENGL	-0,83
BCP	-0,88
SONAE CAP.	-1,03
IBERSOL	-1,23
NOVABASE	-1,56



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.240,08	0,00%	10,75%	5.429,32	4.551,84
CAC40	6.029,37	0,13%	27,45%	6.035,95	4.555,99
ESTX 50 PR	3.776,17	-0,01%	25,81%	3.778,98	2.908,70
XTRA DAX	13.300,98	-0,13%	25,97%	13.425,85	10.279,20
S&P 500	3.226,92	0,18%	28,72%	3.227,78	2.346,58
IBEX 35	9.654,40	-0,22%	13,05%	9.692,40	8.286,20
NIKKEI 225	23.821,11	0,02%	19,02%	24.091,12	18.948,58

