

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

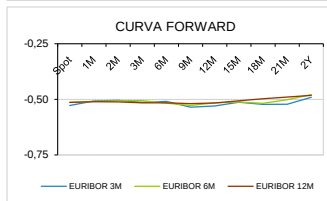
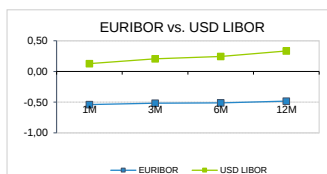
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

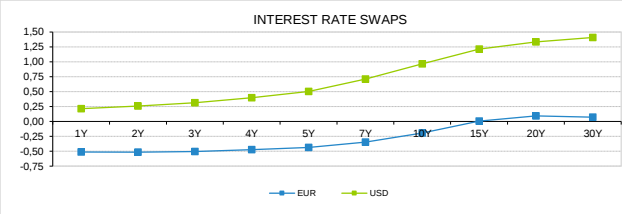
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5390	-1	-1	1M	0,1278	0	-1	0,0444	-0,8052
3M	-0,5160	0	-1	3M	0,2059	-1	-2	0,0446	-0,7660
6M	-0,5110	0	-3	6M	0,2434	0	0	0,0656	-0,7296
12M	-0,4830	0	-2	12M	0,3334	0	-1	0,1225	-0,6224

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5134	1	-2	-0,5161	-0,3918	-0,1824
2Y	-0,5155	3	-1	-0,4990	-0,3403	-0,1235
3Y	-0,5037	3	-1	-0,4633	-0,3307	-0,0690
4Y	-0,4740	4	0	-0,4195	-0,2310	-0,0145
5Y	-0,4374	5	1	-0,3721	-0,1760	0,0468
7Y	-0,3465	6	2	-0,2675	-0,0660	0,0756
10Y	-0,1957	7	3	-0,1115	0,0675	0,2255
15Y	0,0067	7	4	0,0654	0,1795	0,2680
20Y	0,0930	8	4	0,1249	0,1867	0,2294
30Y	0,0718	8	5	0,0837	0,1086	0,1227

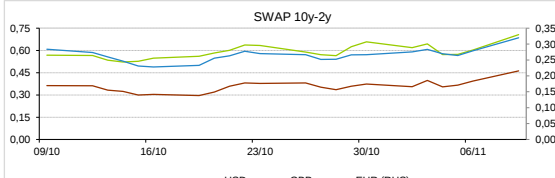
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2143	1	-1	0,2958	0,6420	1,1358
2Y	0,2592	2	2	0,3566	0,7750	1,2490
3Y	0,3141	4	4	0,4520	0,8950	1,1145
4Y	0,3986	6	6	0,5650	1,0172	1,3962
5Y	0,5019	8	9	0,6872	1,1083	1,4543
7Y	0,7108	11	13	0,8840	1,2410	1,3250
10Y	0,9658	13	16	1,1010	1,4010	1,5810
15Y	1,2140	13	17	1,3030	1,3060	1,6504
20Y	1,3351	14	18	1,3950	1,5495	1,6465
30Y	1,4087	14	18	1,4520	1,5270	1,5780

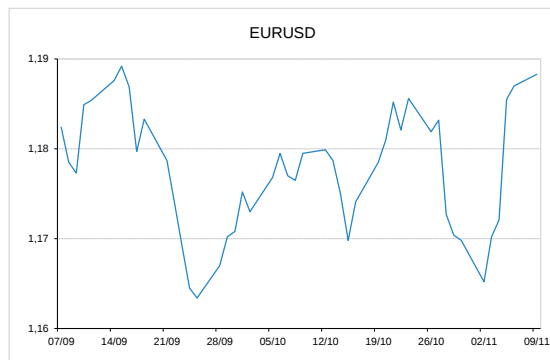
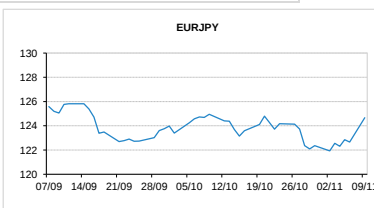
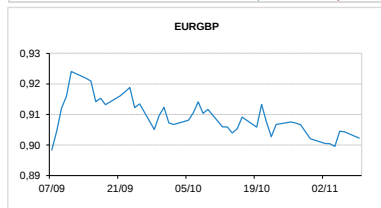


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	42,41	2,96	-0,91	OT 2Y	-0,601	0,02	-0,60
JETFUEL	330,21	-9,37	-15,55	OT 5Y	-0,368	0,05	-6,70
DIESEL	324,21	-7,87	-21,54	OT 10Y	0,150	0,07	-5,00
COBRE	6.947,00	94,00	416,50	BUND 10Y	-1,026	10,96	0,60
ZINCO	2.621,90	17,90	269,55	SCHATZ 2Y	-0,146	4,79	-1,30
OURO	1.857,23	-94,12	-73,17	T-NOTE 10Y	1,861	8,50	11,90
TRIGO	601,00	-1,00	7,25	T-NOTE 2Y	0,772	2,41	3,30
LICENÇA C02	26,66	1,24	0,95	GILT 10Y	0,477	9,74	7,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1883	0,11%	0,75%	1,1909	1,1933	1,1982
EUR/GBP	0,90224	0,23%	1,05%	0,9036	0,9050	0,9079
EUR/JPY	124,67	-1,61%	0,22%	124,67	124,67	124,67
EUR/CHF	1,0781	-0,84%	-0,17%	1,0774	1,0767	1,0753
EUR/BRL	6,3491	0,62%	3,09%	6,3837	6,4165	6,5390
EUR/PLN	4,4860	0,33%	-0,40%	4,4942	4,5011	4,5181



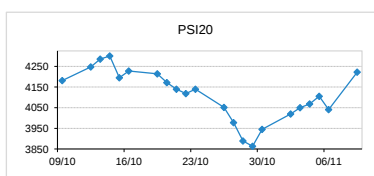
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1883	0,9022	124,67	1,0781	10,1987	7,4459	1,5328	1,62409	6,3491	10,6772
USD	0,8457	-	0,7607	105,41	0,9114	8,6190	6,2969	1,2971	1,3714	5,3460	9,0335

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	3,686	7,71	-35,11
BCP	0,091	18,92	-55,37
CORT. AMORIM	10,680	6,80	-5,49
CTT	2,180	4,06	-31,66
EDP	4,422	1,10	17,09
EDP R	16,600	-1,31	58,10
GALP	8,260	17,40	-44,56
IBERSOL	4,180	9,42	-47,75
J MARTINS	14,240	0,89	-2,90
MOTA ENGIL	1,190	8,38	-36,36
NAVIGATOR	2,116	5,48	-38,64
NOS	2,964	1,65	-38,25
PHAROL	0,102	3,96	2,81
RAMADA	3,260	3,49	-44,18
REN	2,280	0,88	-16,18
SEMAPA	7,150	4,99	-47,89
SONAE CAP.	0,772	0,26	2,52
SONAE SGPS	0,559	4,30	-38,63

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	18,92
GALP	17,40
IBERSOL	9,42
MOTA ENGIL	8,38
ALTRI	7,71
EDP R	-1,31



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.222,68	4,50%	-19,01%	5.454,21	3.500,02
CAC40	5.336,32	7,57%	-10,73%	6.111,41	3.632,06
ESTX 50 PR	3.407,91	6,36%	-9,00%	3.867,28	2.302,84
XTRA DAX	13.095,97	4,94%	-1,16%	13.795,24	8.255,65
S&P 500	3.606,92	2,77%	11,63%	3.645,99	2.191,86
IBEX 35	7.459,40	8,57%	-21,88%	10.100,20	5.814,50
NIKKEI 225	24.839,84	2,12%	5,00%	24.962,80	16.358,19

