

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

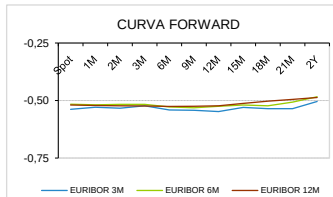
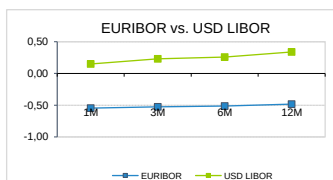
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

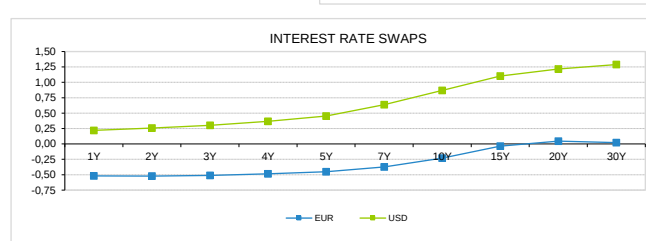
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5460	1	-1	1M	0,1495	1	0	0,0458	-0,8048
3M	-0,5270	-1	-2	3M	0,2310	1	1	0,0476	-0,7746
6M	-0,5130	-1	-2	6M	0,2580	1	0	0,0674	-0,7298
12M	-0,4830	-1	-2	12M	0,3388	0	0	0,1331	-0,6112

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5203	-1	-1	-0,5255	-0,4092	-0,2306
2Y	-0,5222	0	1	-0,5053	-0,3670	-0,1770
3Y	-0,5107	0	2	-0,4727	-0,3214	-0,1232
4Y	-0,4852	0	3	-0,4351	-0,2723	-0,0700
5Y	-0,4525	0	4	-0,3939	-0,2212	-0,0150
7Y	-0,3728	0	5	-0,3011	-0,1157	0,0738
10Y	-0,2317	0	7	-0,1535	0,0150	0,1671
15Y	-0,0370	0	8	0,0182	0,1248	0,2085
20Y	0,0454	0	9	0,0747	0,1320	0,1729
30Y	0,0215	0	9	0,0315	0,0516	0,0626

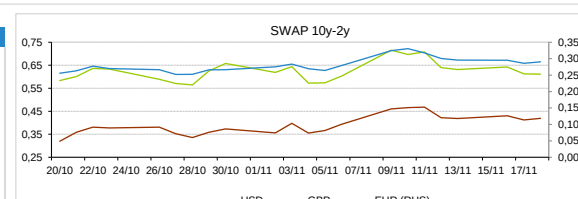
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2199	0	1	0,2865	0,5615	0,9970
2Y	0,2568	0	3	0,3385	0,6735	1,0993
3Y	0,3015	0	4	0,4120	0,7780	1,1560
4Y	0,3670	0	4	0,5060	0,8790	1,2370
5Y	0,4527	0	5	0,6010	0,9580	1,3031
7Y	0,6366	0	7	0,7931	1,1211	1,3600
10Y	0,8683	0	8	1,0045	1,2606	1,4300
15Y	1,1009	-1	9	1,1953	1,3710	1,4830
20Y	1,2165	-1	9	1,2841	1,3880	1,5019
30Y	1,2882	-1	9	1,3085	1,3720	1,4329

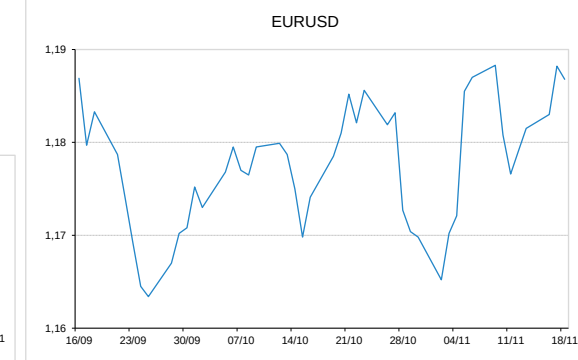
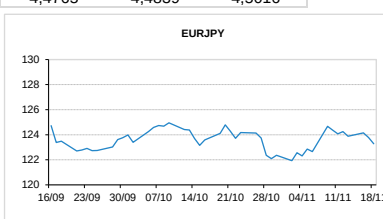


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	44,61	0,86	1,34	OT 2Y	-0,661	0,01	-6,60
JETFUEL	361,00	0,50	18,83	OT 5Y	-0,427	0,00	-8,60
DIESEL	354,75	2,50	8,67	OT 10Y	0,047	0,00	-9,30
COBRE	7.074,50	-40,00	328,00	BUND 10Y	-1,074	0,47	6,70
ZINCO	2.679,45	10,45	247,45	SCHATZ 2Y	-0,144	-0,23	6,20
OURO	1.881,04	-5,90	-18,25	T-NOTE 10Y	1,803	0,42	6,10
TRIGO	607,75	4,75	-15,75	T-NOTE 2Y	0,767	0,00	2,80
LICENÇA C02	27,35	0,71	2,37	GILT 10Y	0,437	0,52	15,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1868	-0,12%	0,70%	1,1896	1,1919	1,1970
EUR/GBP	0,89373	0,24%	1,36%	0,8951	0,8965	0,8995
EUR/JPY	123,28	0,41%	0,67%	123,28	123,28	123,28
EUR/CHF	1,0793	0,17%	-0,78%	1,0786	1,0779	1,0766
EUR/BRL	6,2982	0,32%	4,80%	6,3254	6,3586	6,4829
EUR/PLN	4,4679	0,49%	2,37%	4,4765	4,4839	4,5016



FIXINGS CONTRA USD e EUR

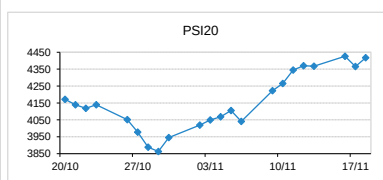
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1868	0,8937	123,28	1,0793	10,1877	7,4510	1,5486	1,61996	6,2982	10,6758
USD	0,8421	-	0,7517	103,675	0,9095	8,5850	6,2743	1,3069	1,3651	5,2924	9,0035

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,060	1,15	-28,52
BCP	0,114	9,87	-44,03
CORT. AMORIM	10,280	2,19	-9,03
CTT	2,370	1,94	-25,71
EDP	4,454	0,09	17,94
EDP R	17,080	0,35	62,67
GALP	8,990	-0,31	-39,66
IBERSOL	4,430	-1,34	-44,63
J MARTINS	13,975	0,18	-4,71
MOTA ENGIL	1,408	2,92	-24,71
NAVIGATOR	2,288	1,06	-33,65
NOS	2,850	0,56	-40,63
PHAROL	0,108	2,85	8,84
RAMADA	3,400	-0,29	-41,78
REN	2,235	-1,32	-17,83
SEMAPA	8,090	3,45	-41,03
SONAE CAP.	0,772	0,26	2,52
SONAE SGPS	0,623	-0,16	-31,59
-	-	-	-
-	-	-	-
-	-	-	-

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	9,87
SEMAPA	3,45
MOTA ENGIL	2,92
PHAROL	2,85
CORT. AMORIM	2,19
SONAE SGPS	-0,16
RAMADA	-0,29
GALP	-0,31
REN	-1,32
IBERSOL	-1,34



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.417,72	1,19%	-15,27%	5.454,21	3.500,02
CAC40	5.511,45	0,52%	-7,81%	6.111,41	3.632,06
ESTX 50 PR	3.482,17	0,39%	-7,02%	3.867,28	2.302,84
XTRA DAX	13.201,89	0,52%	-0,36%	13.795,24	8.255,65
S&P 500	3.616,17	0,19%	11,93%	3.645,99	2.191,86
IBEX 35	7.976,90	0,54%	-16,47%	10.100,20	5.814,50
NIKKEI 225	25.728,14	-1,10%	8,76%	26.057,30	16.358,19

