

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

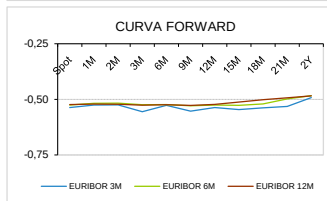
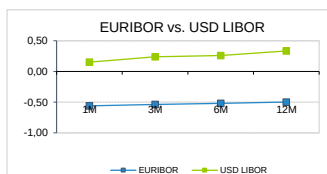
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

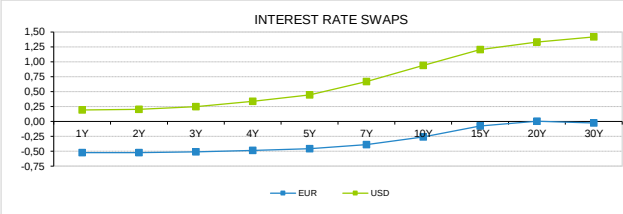
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5600	2	-1	1M	0,1516	-1	0	0,0233	-0,8412
3M	-0,5370	0	-1	3M	0,2386	0	1	0,0373	-0,7928
6M	-0,5200	0	-1	6M	0,2600	0	0	0,0344	-0,7446
12M	-0,4980	0	-2	12M	0,3339	0	0	0,1115	-0,6240

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5234	0	0	-0,5224	-0,4172	-0,2685
2Y	-0,5232	0	0	-0,5033	-0,3794	-0,2215
3Y	-0,5101	0	0	-0,4744	-0,3423	-0,1698
4Y	-0,4867	1	-1	-0,4411	-0,3002	-0,1200
5Y	-0,4575	1	-1	-0,4063	-0,2534	-0,0670
7Y	-0,3895	1	-2	-0,3242	-0,1551	0,0218
10Y	-0,2605	1	-4	-0,1864	-0,0280	0,1124
15Y	-0,0765	1	-5	-0,0259	0,0732	0,1566
20Y	0,0033	0	-5	0,0296	0,0806	0,1198
30Y	-0,0249	0	-6	-0,0157	0,0008	0,0091

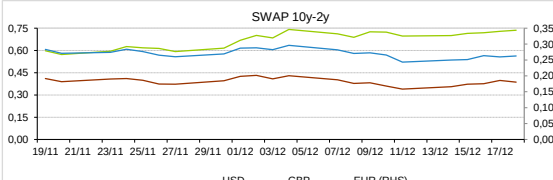
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1925	0	-3	0,2165	0,5810	1,1210
2Y	0,2040	-1	-5	0,2768	0,7414	1,1993
3Y	0,2480	-1	-6	0,3863	0,8500	1,3253
4Y	0,3374	-1	-3	0,4995	0,9760	1,4008
5Y	0,4440	0	-2	0,6240	1,0625	1,4622
7Y	0,6676	0	2	0,8506	1,2274	1,5295
10Y	0,9402	0	6	1,0971	1,3515	1,5748
15Y	1,2042	0	10	1,2700	1,4815	1,6095
20Y	1,3309	0	11	1,3655	1,5232	1,6190
30Y	1,4181	0	12	1,4530	1,5153	1,5839

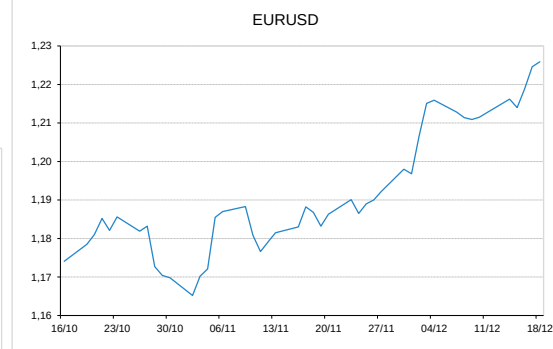
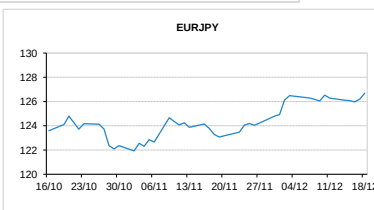
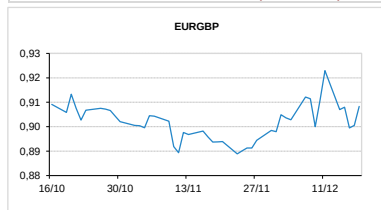


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,08	0,58	7,59	OT 2Y	-0,739	-0,01	-7,80
JETFUEL	445,25	5,25	84,25	OT 5Y	-0,470	0,01	-4,40
DIESEL	431,04	5,29	76,29	OT 10Y	0,035	0,02	-1,50
COBRE	7.939,00	84,00	852,00	BUND 10Y	-1,242	0,40	-1,30
ZINCO	2.840,25	24,30	155,55	SCHATZ 2Y	-0,140	0,23	2,00
OURO	1.884,08	-3,36	8,68	T-NOTE 10Y	1,842	0,43	-0,20
TRIGO	608,75	0,00	2,25	T-NOTE 2Y	0,717	-0,55	-5,10
LICENÇA C02	30,95	-1,01	3,62	GILT 10Y	0,431	-2,25	-8,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2259	0,11%	3,29%	1,2290	1,2315	1,2365
EUR/GBP	0,90828	-0,86%	-1,60%	0,9097	0,9112	0,9141
EUR/JPY	126,69	-0,39%	-2,69%	126,69	126,69	126,69
EUR/CHF	1,0828	0,22%	-0,22%	1,0821	1,0814	1,0798
EUR/BRL	6,2198	-0,16%	2,19%	6,2472	6,2836	6,4008
EUR/PLN	4,4788	-0,86%	-0,26%	4,4871	4,4960	4,5153



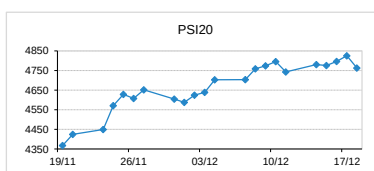
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2259	0,9083	126,69	1,0828	10,1286	7,4398	1,5627	1,60647	6,2198	10,5139
USD	0,8173	-	0,7415	103,395	0,8855	8,2863	6,0802	1,2776	1,3138	5,0932	8,6020

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,180	-2,08	-8,80
BCP	0,123	-2,61	-39,30
CORT. AMORIM	10,500	-2,96	-7,08
CTT	2,440	-2,01	-23,51
EDP	4,889	-0,14	29,46
EDP R	20,150	-0,98	91,90
GALP	8,784	0,05	-41,05
IBERSOL	5,640	0,71	-29,50
J MARTINS	14,085	-1,40	-3,04
MOTA ENGIL	1,388	-1,28	-25,78
NAVIGATOR	2,506	-2,41	-23,18
NOVABASE	3,340	-0,30	29,46
NOS	2,882	-1,57	-39,96
PHAROL	0,137	-2,01	37,15
REN	2,355	-0,21	-13,42
SEMAPA	9,330	-2,10	-32,00
SONAE SGPS	0,673	-3,03	-26,10

MAIORES GANHOS/PERDAS	
Título	Varição %
IBERSOL	0,71
GALP	0,05
SEMAPA	-2,10
NAVIGATOR	-2,41
BCP	-2,61
CORT. AMORIM	-2,96
SONAE SGPS	-3,03



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.763,03	-1,30%	-8,65%	5.454,21	3.500,02
CAC40	5.527,84	-0,39%	-7,53%	6.111,41	3.632,06
ESTX 50 PR	3.545,74	-0,42%	-5,32%	3.867,28	2.302,84
XTRA DAX	13.630,51	-0,27%	2,88%	13.795,24	8.255,65
S&P 500	3.698,86	-0,64%	14,49%	3.726,70	2.191,86
IBEX 35	8.037,40	-1,42%	-15,83%	10.100,20	5.814,50
NIKKEI 225	26.763,39	-0,16%	13,13%	26.894,25	16.358,19

