

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

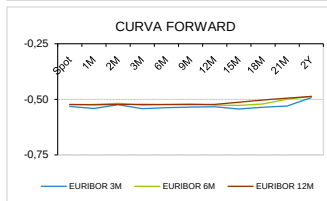
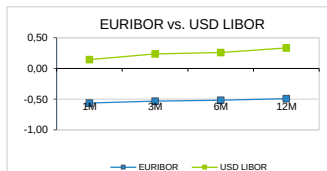
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

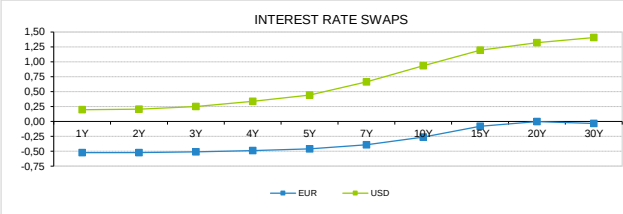
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5630	0	-2	1M	0,1438	-1	0	0,0216	-0,8524
3M	-0,5320	1	0	3M	0,2358	0	1	0,0370	-0,7856
6M	-0,5180	0	-1	6M	0,2585	0	0	0,0341	-0,7386
12M	-0,4920	1	-1	12M	0,3340	0	0	0,1108	-0,6218

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5223	0	0	-0,5230	-0,4230	-0,2720
2Y	-0,5225	0	0	-0,5048	-0,3841	-0,2224
3Y	-0,5105	0	0	-0,4780	-0,3468	-0,1707
4Y	-0,4890	0	0	-0,4449	-0,3041	-0,1244
5Y	-0,4603	0	0	-0,4100	-0,2557	-0,0767
7Y	-0,3918	0	-1	-0,3265	-0,1581	0,0133
10Y	-0,2635	0	-2	-0,1937	-0,0313	0,1028
15Y	-0,0805	0	-3	-0,0308	0,0671	0,1444
20Y	-0,0030	0	-4	0,0226	0,0727	0,1059
30Y	-0,0335	-1	-5	-0,0254	-0,0131	-0,0024

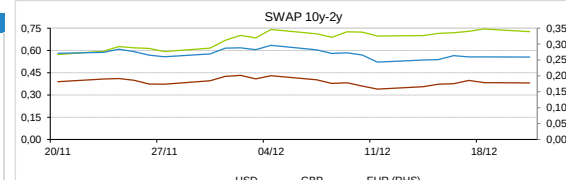
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1964	0	-2	0,2182	0,5942	1,1282
2Y	0,2064	0	-4	0,2772	0,7442	1,2120
3Y	0,2500	0	-5	0,3858	0,8455	1,2965
4Y	0,3379	0	-3	0,5066	0,9570	1,3863
5Y	0,4435	-1	-1	0,5830	1,0585	1,4485
7Y	0,6640	-1	4	0,8295	1,1615	1,4780
10Y	0,9333	-2	9	1,0866	1,3750	1,5310
15Y	1,1952	-2	13	1,2540	1,4570	1,6547
20Y	1,3211	-2	15	1,3720	1,4980	1,5955
30Y	1,4073	-2	18	1,4518	1,4811	1,5881

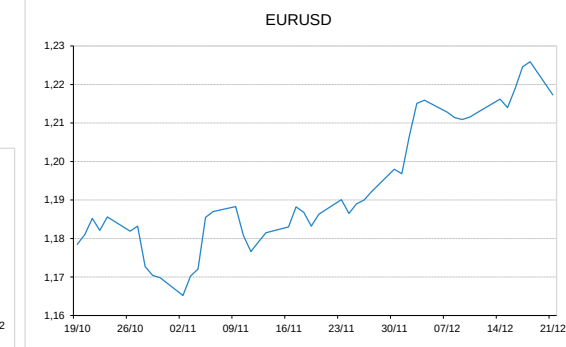
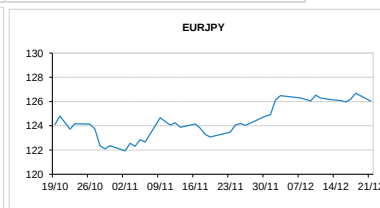


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	50,13	-2,13	5,06	OT 2Y	-0,735	0,00	-7,00
JETFUEL	452,00	6,75	85,00	OT 5Y	-0,460	0,01	-4,20
DIESEL	436,25	5,21	76,75	OT 10Y	0,037	0,00	0,20
COBRE	7.995,50	65,00	896,50	BUND 10Y	-1,256	-1,12	-1,00
ZINCO	2.857,75	17,50	114,25	SCHATZ 2Y	-0,149	-0,91	1,60
OURO	1.880,58	-0,77	9,59	T-NOTE 10Y	1,837	-1,14	0,90
TRIGO	607,00	-1,25	7,50	T-NOTE 2Y	0,715	-0,37	-5,00
LICENÇA C02	30,70	-0,40	3,81	GILT 10Y	0,387	-3,87	-12,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2173	-0,70%	2,29%	1,2205	1,2230	1,2280
EUR/GBP	0,9161	-0,85%	-2,97%	0,9175	0,9189	0,9217
EUR/JPY	126,04	0,52%	-2,04%	126,04	126,04	126,04
EUR/CHF	1,0832	-0,10%	-0,29%	1,0824	1,0816	1,0801
EUR/BRL	6,2768	-0,80%	2,50%	6,2950	6,3325	6,4537
EUR/PLN	4,4923	-0,52%	-0,46%	4,5012	4,5100	4,5295



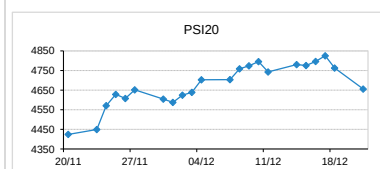
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2173	0,9161	126,04	1,0832	10,1016	7,4403	1,5704	1,61386	6,2768	10,5863
USD	0,8189	-	0,7509	103,495	0,8877	8,2770	6,0922	1,2868	1,3232	5,1494	8,6802

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,020	-3,09	-11,62
BCP	0,117	-5,20	-42,46
CORT. AMORIM	10,320	-1,71	-8,67
CTT	2,345	-3,89	-26,49
EDP	4,857	-0,65	28,61
EDP R	20,100	-0,25	91,43
GALP	8,270	-5,85	-44,50
IBERSOL	5,420	-3,90	-32,25
J MARTINS	13,735	-2,48	-5,45
MOTA ENGIL	1,372	-1,15	-26,63
NAVIGATOR	2,442	-2,55	-25,14
NOVABASE	3,200	-4,19	24,03
NOS	2,876	-0,21	-40,08
PHAROL	0,131	-4,10	31,53
REN	2,325	-1,27	-14,52
SEMAPA	8,910	-1,20	-35,06
SONAE SGPS	0,660	-1,93	-27,53

MAIORES GANHOS/PERDAS	
Título	Variação %
PHAROL	-4,10
NOVABASE	-4,19
SEMAPA	-4,50
BCP	-5,20
GALP	-5,85



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.655,47	-2,26%	-10,71%	5.454,21	3.500,02
CAC40	5.393,15	-2,44%	-9,78%	6.111,41	3.632,06
ESTX 50 PR	3.450,89	-2,68%	-7,86%	3.867,28	2.302,84
XTRA DAX	13.254,32	-2,76%	0,04%	13.795,24	8.255,65
S&P 500	3.663,15	-1,25%	13,38%	3.726,70	2.191,86
IBEX 35	7.807,10	-2,87%	-18,24%	10.100,20	5.814,50
NIKKEI 225	26.714,42	-0,18%	12,93%	26.905,67	16.358,19

