

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

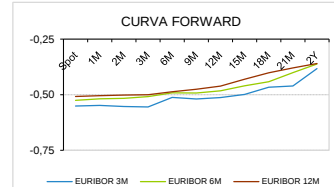
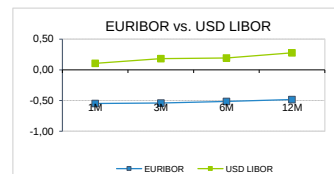
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

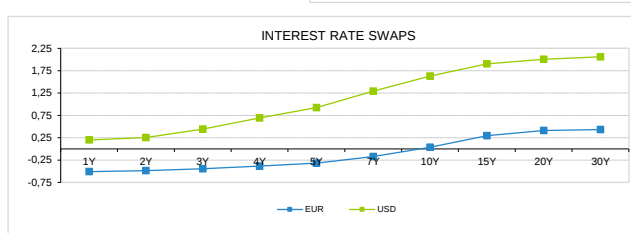
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5480	1	1	1M	0,1060	0	-1	0,0478	-0,8080
3M	-0,5390	0	1	3M	0,1839	0	-1	0,0788	-0,7556
6M	-0,5140	0	1	6M	0,1928	0	-2	0,0996	-0,7106
12M	-0,4830	0	2	12M	0,2773	0	-3	0,1531	-0,5916

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,5088	0	2	-0,4626	-0,2150
2Y	-0,4846	0	3	-0,4105	-0,1380
3Y	-0,4433	1	4	-0,3448	-0,0471
4Y	-0,3851	1	6	-0,2730	0,0250
5Y	-0,3178	2	8	-0,1960	0,1000
7Y	-0,1718	2	10	-0,0450	0,2400
10Y	0,0375	3	13	0,1580	0,4020
15Y	0,2948	4	14	0,3801	0,5408
20Y	0,4132	4	15	0,4663	0,5671
30Y	0,4322	5	14	0,4576	0,5088

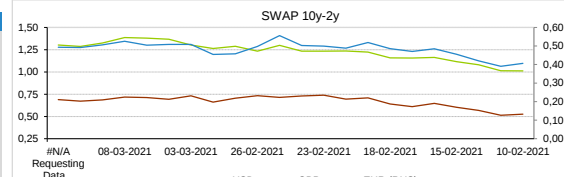
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1996	1	2	0,3010	1,4230	2,1550
2Y	0,2523	1	5	0,5510	1,6440	2,2360
3Y	0,4441	2	15	0,8400	1,8130	2,2960
4Y	0,6932	4	24	1,1036	1,9370	2,3425
5Y	0,9240	5	31	1,2940	2,0305	2,4025
7Y	1,2926	7	35	1,5900	2,1560	2,4100
10Y	1,6291	8	34	1,8450	2,2786	2,4360
15Y	1,9012	8	31	2,0390	2,3120	2,4180
20Y	2,0047	8	28	2,0890	2,3223	2,3780
30Y	2,0609	7	25	2,1030	2,2590	2,2957

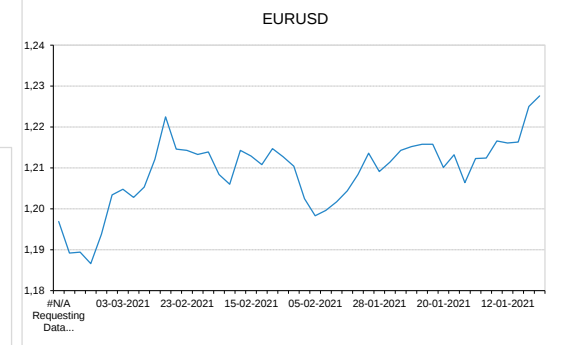
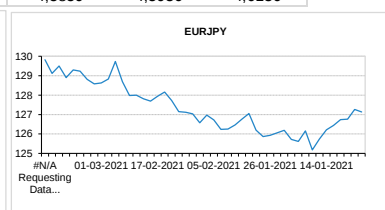


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	69,57	-0,06	7,69	OT 2Y	-0,580	0,01	9,50
JETFUEL	568,00	9,97	53,50	OT 5Y	-0,260	0,00	16,30
DIESEL	553,75	9,47	52,25	OT 10Y	0,202	0,02	12,00
COBRE	9.125,00	196,00	777,00	BUND 10Y	-0,801	3,66	11,50
ZINCO	2.798,75	59,50	20,25	SCHATZ 2Y	-0,039	0,46	2,70
OURO	1.719,06	-4,76	-105,17	T-NOTE 10Y	2,402	7,61	28,80
TRIGO	640,00	-2,50	-1,25	T-NOTE 2Y	0,763	1,48	3,00
LICENÇA C02	42,75	0,82	2,73	GILT 10Y	1,074	7,87	26,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1933	-0,30%	-1,45%	1,1957	1,1980	1,2032
EUR/GBP	0,85835	-0,19%	2,23%	0,8598	0,8613	0,8644
EUR/JPY	130,14	-0,25%	-2,30%	130,14	130,14	130,14
EUR/CHF	1,1093	-0,13%	-2,54%	1,1086	1,1079	1,1068
EUR/BRL	6,6323	0,16%	-1,72%	6,6774	6,7451	6,9303
EUR/PLN	4,5797	0,09%	-1,84%	4,5859	4,5936	4,6136



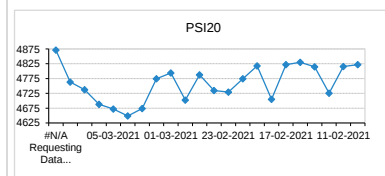
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1933	0,8584	130,14	1,1093	10,1377	7,4367	1,4905	1,53755	6,6323	10,0681
USD	0,8377	-	0,7196	108,985	0,9291	8,4917	6,2297	1,2496	1,2907	5,5735	8,4504

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,055	-0,49	17,34
BCP	0,116	0,69	-5,52
CORT. AMORIM	10,740	-2,36	-7,41
CTT	2,795	2,57	18,94
EDP	4,810	-1,90	-6,71
EDP R	17,940	-1,43	-21,32
GALP	10,830	1,31	23,71
IBERSOL	5,800	-1,36	7,41
J MARTINS	13,425	-0,22	-2,86
MOTA ENGIL	1,486	0,95	8,94
NAVIGATOR	2,848	-0,77	14,01
NOVABASE	3,500	-0,57	9,03
NOS	2,932	-2,46	2,59
PHAROL	0,121	0,00	-2,88
REN	2,325	-0,85	-1,69
SEMAPA	11,900	0,51	32,22
SONAE SGPS	0,712	1,64	7,63

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	2,57
SONAE SGPS	1,64
GALP	1,31
MOTA ENGIL	0,95
BCP	0,69
IBERSOL	-1,36
EDP R	-1,43
EDP	-1,90
CORT. AMORIM	-2,36
NOS	-2,46



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.849,19	-0,49%	-1,00%	5.317,89	3.500,02
CAC40	6.046,55	0,21%	8,92%	6.046,55	3.632,06
ESTX 50 PR	3.833,36	-0,32%	7,90%	3.846,51	2.302,84
XTRA DAX	14.502,39	-0,46%	5,71%	14.595,02	8.255,65
S&P 500	3.924,67	-0,41%	4,45%	3.960,27	2.191,86
IBEX 35	8.634,60	0,48%	6,95%	8.636,20	5.814,50
NIKKEI 225	29.717,83	1,73%	8,28%	30.714,52	16.358,19

