

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

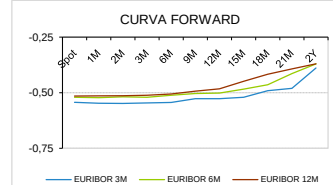
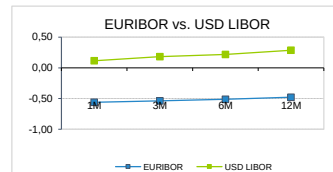
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

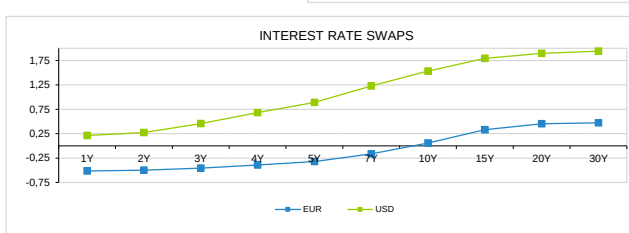
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5610	-1	-1	1M	0,1156	0	1	0,0475	-0,7972
3M	-0,5370	0	0	3M	0,1836	0	-1	0,0843	-0,7472
6M	-0,5120	0	0	6M	0,2194	0	3	0,1088	-0,7050
12M	-0,4780	0	0	12M	0,2868	0	1	0,1616	-0,5912

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5157	0	0	-0,4823	-0,2080	0,1415
2Y	-0,4988	-1	0	-0,4261	-0,1190	0,2230
3Y	-0,4560	-1	0	-0,3523	-0,0310	0,2985
4Y	-0,3938	-2	1	-0,2713	0,0520	0,3715
5Y	-0,3210	-3	2	-0,1890	0,1310	0,4373
7Y	-0,1643	-3	3	-0,0280	0,2770	0,5472
10Y	0,0589	-4	5	0,1859	0,4484	0,6591
15Y	0,3299	-4	6	0,4186	0,5890	0,7184
20Y	0,4525	-4	6	0,5091	0,6172	0,6932
30Y	0,4725	-4	5	0,5012	0,5561	0,5894

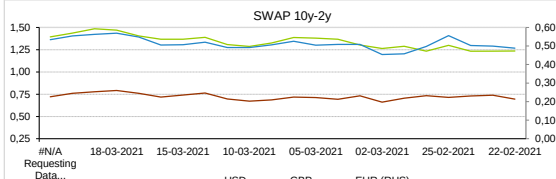
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,75
Austrália	0,10
Índia	3,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2124	0	1	0,3371	1,3662	2,0230
2Y	0,2729	-1	2	0,5781	1,5607	2,1202
3Y	0,4549	-3	1	0,8398	1,7171	2,1702
4Y	0,6810	-5	-1	1,0642	1,8160	2,2049
5Y	0,8905	-7	-3	1,2395	1,9127	2,2357
7Y	1,2279	-9	-6	1,5225	2,0336	2,2868
10Y	1,5334	-11	-9	1,7552	2,1210	2,2870
15Y	1,7936	-12	-11	1,9240	2,1949	2,2800
20Y	1,8970	-12	-11	1,9930	2,1720	2,2390
30Y	1,9421	-12	-13	1,9980	2,1230	2,1535

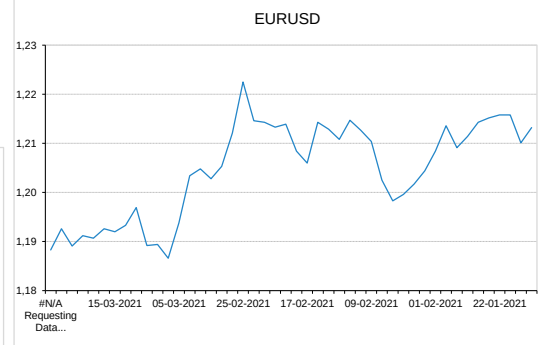
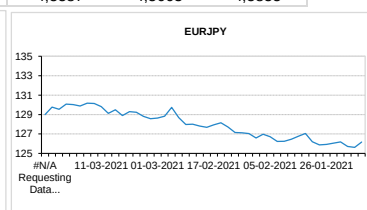


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,57	-0,01	-1,76	OT 2Y	-0,566	-0,01	-8,70
JETFUEL	549,75	20,34	-18,70	OT 5Y	-0,264	-0,03	-11,40
DIESEL	532,50	18,75	-21,50	OT 10Y	0,384	-0,04	-8,00
COBRE	9.080,00	175,00	-10,50	BUND 10Y	-0,816	-3,12	-4,40
ZINCO	2.802,25	37,95	10,00	SCHATZ 2Y	-0,053	-1,15	-2,00
OURO	1.768,42	31,84	39,02	T-NOTE 10Y	2,337	-5,52	23,70
TRIGO	656,50	6,25	19,50	T-NOTE 2Y	0,763	-0,56	4,00
LICENÇA C02	44,20	0,38	1,81	GILT 10Y	0,975	-6,58	7,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,197	0,05%	0,42%	1,1993	1,2017	1,2071
EUR/GBP	0,86753	0,19%	-1,25%	0,8689	0,8705	0,8737
EUR/JPY	130,14	0,15%	0,02%	130,14	130,14	130,14
EUR/CHF	1,1036	0,16%	0,33%	1,1030	1,1024	1,1013
EUR/BRL	6,7238	0,72%	-0,31%	6,7844	6,8554	7,0734
EUR/PLN	4,5526	0,02%	0,78%	4,5587	4,5663	4,5855



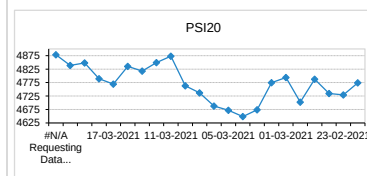
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1970	0,8675	130,14	1,1036	10,1175	7,4373	1,5009	1,54486	6,7238	10,0330
USD	0,8355	-	0,725	108,725	0,9220	8,4531	6,2143	1,2534	1,2896	5,6302	8,3915

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,280	0,00	21,71
BCP	0,118	-3,21	-4,55
CORT. AMORIM	10,120	-0,39	-12,76
CTT	3,415	-1,44	45,32
EDP	5,086	0,00	-1,36
EDP R	19,300	-1,18	-15,35
GALP	9,808	-1,70	12,04
IBERSOL	5,840	1,04	8,15
J MARTINS	14,255	0,28	3,15
MOTA ENGIL	1,428	-0,76	4,69
NAVIGATOR	2,814	0,21	12,65
NOVABASE	3,930	-0,76	22,43
NOS	3,032	-0,33	6,09
PHAROL	0,111	-1,77	-11,06
REN	2,410	-1,23	1,90
SEMAPA	12,080	0,17	34,22
SONAE SGPS	0,784	-0,57	18,44

MAIORES GANHOS/PERDAS	
Título	Variação %
IBERSOL	1,04
J MARTINS	0,28
NAVIGATOR	0,21
SEMAPA	0,17
REN	-1,23
CTT	-1,44
GALP	-1,70
PHAROL	-1,77
BCP	-3,21



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.989,24	-0,80%	1,86%	5.317,89	3.820,68
CAC40	6.235,91	0,44%	12,33%	6.244,23	4.194,58
ESTX 50 PR	3.993,87	0,44%	12,42%	3.997,69	2.708,07
XTRA DAX	15.261,53	0,34%	11,25%	15.311,86	10.160,89
S&P 500	4.158,82	0,83%	10,73%	4.166,65	2.727,10
IBEX 35	8.573,60	-0,17%	6,19%	8.740,10	6.329,50
NIKKEI 225	29.642,69	0,07%	8,01%	30.714,52	18.858,25

