

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

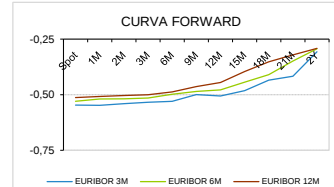
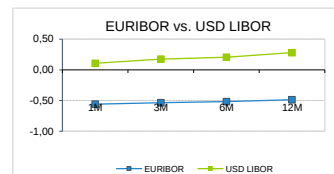
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

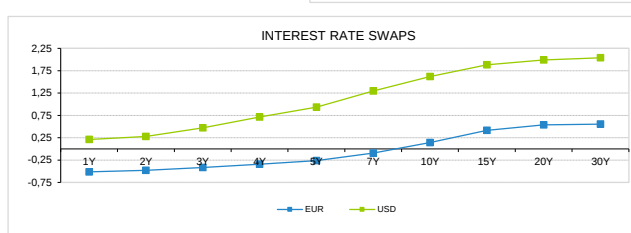
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5590	0	-1	1M	0,1073	0	-1	0,0473	-0,8022
3M	-0,5350	0	0	3M	0,1764	0	-3	0,0839	-0,7458
6M	-0,5180	0	-1	6M	0,2049	0	0	0,1138	-0,7030
12M	-0,4860	-1	0	12M	0,2811	0	-1	0,1664	-0,5904

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,5130	0	1	-0,4460	-0,1190
2Y	-0,4787	0	3	-0,3696	-0,0300
3Y	-0,4160	0	5	-0,2890	0,0540
4Y	-0,3421	0	7	-0,2030	0,1410
5Y	-0,2610	0	8	-0,1110	0,2310
7Y	-0,0917	0	9	0,0550	0,3730
10Y	0,1425	1	11	0,2810	0,5490
15Y	0,4155	0	11	0,5160	0,6930
20Y	0,5383	0	11	0,6040	0,7150
30Y	0,5542	0	10	0,5760	0,6355

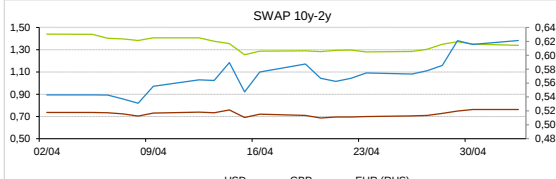
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,75
Austrália	0,10
Índia	3,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2102	0	-1	0,3432	1,4250	2,1510
2Y	0,2784	0	-3	0,5760	1,6355	2,2115
3Y	0,4709	0	-6	0,8560	1,8195	2,2700
4Y	0,7129	-1	-9	1,0820	1,8950	2,2700
5Y	0,9346	-1	-12	1,3060	2,0359	2,3673
7Y	1,2959	-1	-13	1,5945	2,1110	2,3460
10Y	1,6181	-1	-13	1,8305	2,2477	2,3960
15Y	1,8825	-1	-12	2,0304	2,2730	2,4331
20Y	1,9895	-1	-11	2,0720	2,3003	2,3170
30Y	2,0387	-1	-10	2,0565	2,1960	2,2565

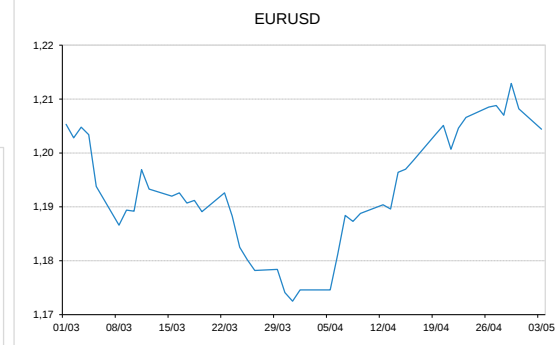
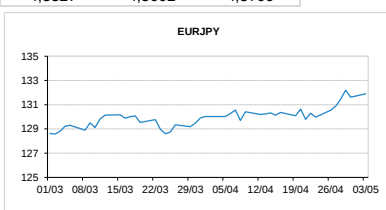


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,65	0,89	3,19	OT 2Y	-0,539	0,00	3,50
JETFUEL	559,02	-11,15	37,52	OT 5Y	-0,234	-0,02	6,80
DIESEL	539,00	-10,00	31,00	OT 10Y	0,463	-0,02	25,50
COBRE	9.809,00	-60,00	1.039,50	BUND 10Y	-0,731	-0,70	12,00
ZINCO	2.916,50	8,25	104,25	SCHATZ 2Y	-0,039	-0,23	2,50
OURO	1.791,22	22,09	62,35	T-NOTE 10Y	2,362	-1,94	-7,80
TRIGO	728,75	-6,00	118,25	T-NOTE 2Y	0,757	-0,37	-1,10
LICENÇA C02	49,52	0,68	7,05	GILT 10Y	1,074	0,00	3,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2044	-0,31%	2,54%	1,2067	1,2090	1,2143
EUR/GBP	0,86838	0,03%	-1,89%	0,8698	0,8713	0,8745
EUR/JPY	131,9	-0,21%	-1,42%	131,90	131,90	131,90
EUR/CHF	1,0991	-0,12%	0,62%	1,0985	1,0979	1,0967
EUR/BRL	6,4896	0,74%	3,13%	6,5560	6,6346	6,8322
EUR/PLN	4,5463	0,24%	1,02%	4,5527	4,5602	4,5799



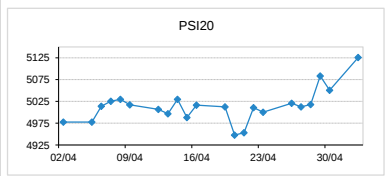
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2044	0,8684	131,90	1,0991	10,1569	7,4362	1,4804	1,55418	6,4896	9,9916
USD	0,8283	-	0,7181	108,935	0,9102	8,4165	6,1592	1,2270	1,2888	5,4012	8,2822

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,555	0,85	27,03
BCP	0,126	0,96	2,03
CORT. AMORIM	10,300	1,58	-11,21
CTT	3,870	1,98	64,68
EDP	4,708	1,86	-8,69
EDP R	20,180	1,82	-11,49
GALP	9,800	1,98	11,95
IBERSOL	6,060	-5,02	12,22
J MARTINS	15,410	1,45	11,51
MOTA ENGIL	1,408	0,79	3,23
NAVIGATOR	2,850	1,57	14,09
NOVABASE	4,090	1,49	27,41
NOS	3,222	2,16	12,74
PHAROL	0,103	-0,19	-17,79
REN	2,475	1,64	4,65
SEMAPA	12,020	-0,50	33,56
SONAE SGPS	0,793	1,60	19,80

MAIORES GANHOS/PERDAS	
Título	Variação %
NOS	2,16
GALP	1,98
CTT	1,98
EDP	1,86
EDP R	1,82
PHAROL	-0,19
SEMAPA	-0,50
IBERSOL	-5,02



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.125,84	1,49%	4,64%	5.317,89	3.820,68
CAC40	6.300,48	0,49%	13,49%	6.352,36	4.194,58
ESTX 50 PR	3.996,89	0,56%	12,50%	4.040,88	2.708,07
XTRA DAX	15.228,25	0,61%	11,01%	15.501,84	10.160,89
S&P 500	4.193,58	0,30%	11,65%	4.218,78	2.766,64
IBEX 35	8.883,80	0,82%	10,07%	8.904,70	6.329,50
NIKKEI 225	28.812,63	-0,83%	4,99%	30.714,52	19.448,93

