

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

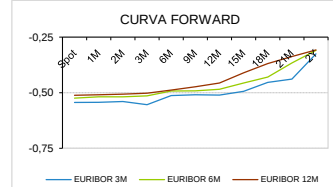
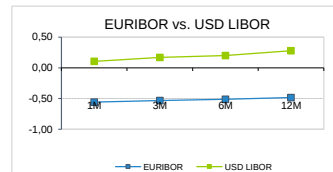
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

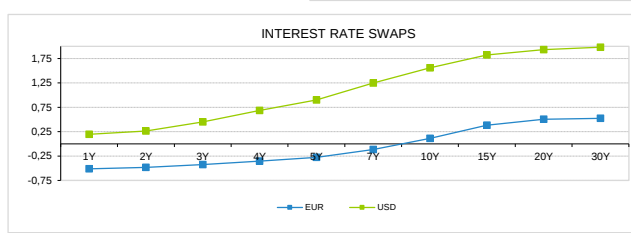
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5580	-1	-1	1M	0,1056	0	0	0,0515	-0,8026
3M	-0,5320	0	1	3M	0,1699	-1	-3	0,0833	-0,7490
6M	-0,5130	0	0	6M	0,2006	-1	0	0,1121	-0,7044
12M	-0,4830	0	1	12M	0,2790	0	0	0,1616	-0,5918

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5120	0	1	-0,4530	-0,1469	0,2015
2Y	-0,4820	0	3	-0,3798	-0,0610	0,2855
3Y	-0,4238	0	4	-0,3025	0,0267	0,3645
4Y	-0,3538	1	5	-0,2197	0,1130	0,4365
5Y	-0,2780	1	6	-0,1357	0,1943	0,4975
7Y	-0,1160	1	7	0,0318	0,3390	0,6095
10Y	0,1110	0	8	0,2442	0,5085	0,7185
15Y	0,3840	0	8	0,4800	0,6528	0,7757
20Y	0,5060	1	8	0,5691	0,6800	0,7510
30Y	0,5230	1	7	0,5540	0,6100	0,6430

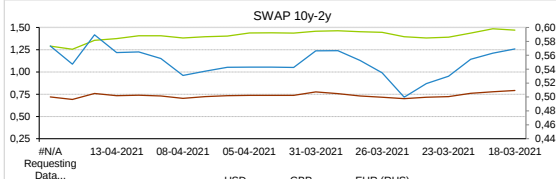
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,50
Austrália	0,10
Índia	3,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1962	-1	-2	0,3297	1,3923	2,0610
2Y	0,2650	-1	-3	0,5776	1,5660	2,1220
3Y	0,4493	-1	-5	0,8367	1,7304	2,1936
4Y	0,6841	-1	-8	1,0640	1,8360	2,2509
5Y	0,8986	-1	-10	1,2642	1,9588	2,2818
7Y	1,2466	-2	-13	1,5215	2,0746	2,2890
10Y	1,5603	-3	-14	1,7650	2,1730	2,3581
15Y	1,8245	-3	-14	1,9730	2,2040	2,3500
20Y	1,9327	-2	-13	2,0120	2,2321	2,3137
30Y	1,9823	-2	-12	2,0255	2,1669	2,1985

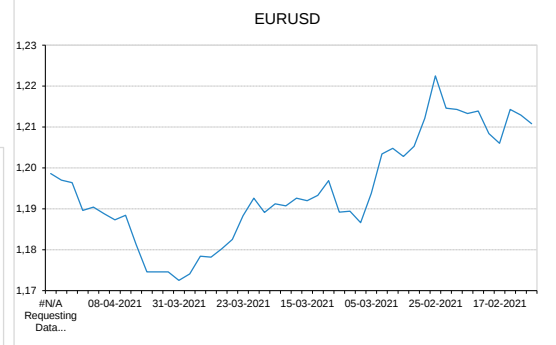
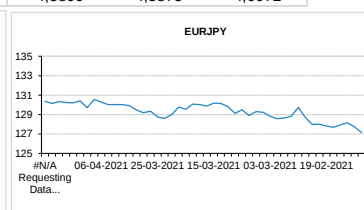
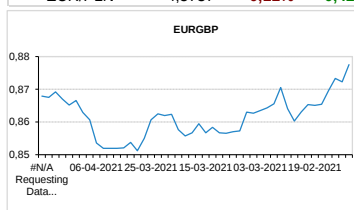


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,59	-0,37	6,16	OT 2Y	-0,535	0,00	1,70
JETFUEL	577,67	-0,71	63,23	OT 5Y	-0,236	0,00	-2,60
DIESEL	556,67	-1,21	56,23	OT 10Y	0,467	0,01	13,90
COBRE	9.932,00	-16,50	1.159,50	BUND 10Y	-0,761	-0,42	1,30
ZINCO	2.917,25	-37,25	150,40	SCHATZ 2Y	-0,044	0,00	-0,50
OURO	1.813,14	28,86	69,86	T-NOTE 10Y	2,325	-0,74	-2,50
TRIGO	745,50	1,00	132,75	T-NOTE 2Y	0,754	0,00	2,60
LICENÇA C02	49,94	0,49	5,70	GILT 10Y	1,026	-2,29	-8,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,206	0,46%	2,10%	1,2082	1,2105	1,2156
EUR/GBP	0,86708	-0,50%	-1,56%	0,8685	0,8700	0,8731
EUR/JPY	131,69	-0,37%	-1,08%	131,69	131,69	131,69
EUR/CHF	1,0959	-0,01%	0,87%	1,0953	1,0947	1,0935
EUR/BRL	6,3637	0,98%	4,30%	6,4285	6,5061	6,7002
EUR/PLN	4,5737	-0,11%	0,42%	4,5800	4,5875	4,6072



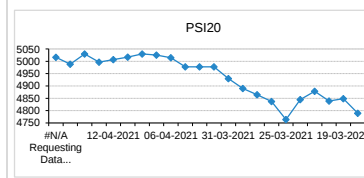
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2060	0,8671	131,69	1,0959	10,1668	7,4359	1,4695	1,55166	6,3637	10,0187
USD	0,8292	-	0,72	109,075	0,9086	8,4419	6,1657	1,2188	1,2877	5,2621	8,3203

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,480	-1,22	25,58
BCP	0,127	0,47	3,33
CORT. AMORIM	10,020	0,30	-13,62
CTT	3,880	0,00	65,11
EDP	4,545	-0,55	-11,85
EDP R	19,000	-2,51	-16,67
GALP	10,230	0,05	16,86
IBERSOL	5,840	-1,02	8,15
J MARTINS	15,380	1,12	11,29
MOTA ENGIL	1,438	0,07	5,43
NAVIGATOR	2,960	0,07	18,49
NOVABASE	4,030	-0,25	25,55
NOS	2,984	2,47	4,41
PHAROL	0,101	-1,57	-19,39
REN	2,485	0,40	5,07
SEMAPA	12,100	0,00	34,44
SONAE SGPS	0,822	0,74	24,19

MAIORES GANHOS/PERDAS	
Título	Variação %
NOS	2,47
J MARTINS	1,12
SONAE SGPS	0,74
BCP	0,47
REN	0,40
EDP	-0,55
IBERSOL	-1,02
ALTRI	-1,22
PHAROL	-1,57
EDP R	-2,51



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.091,61	-0,01%	3,95%	5.317,89	3.820,68
CAC40	6.357,09	0,28%	14,51%	6.377,58	4.194,58
ESTX 50 PR	3.999,44	-0,08%	12,58%	4.040,88	2.708,07
XTRA DAX	15.196,74	0,17%	10,77%	15.501,84	10.160,89
S&P 500	4.177,02	0,23%	11,21%	4.218,78	2.766,64
IBEX 35	8.982,20	0,00%	11,07%	9.010,50	6.329,50
NIKKEI 225	29.331,37	1,80%	6,88%	30.714,52	19.448,93

