

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

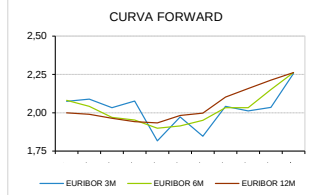
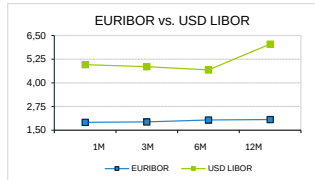
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

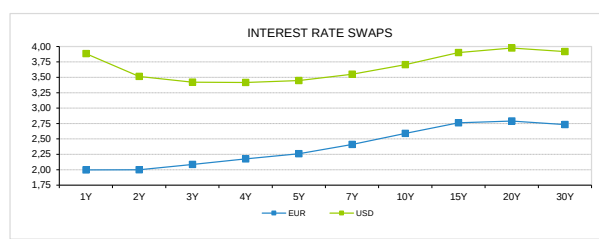
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9160	-1	-15	1M	4,9602	0	-35	4,2249	-0,0425
3M	1,9390	-4	-8	3M	4,8537	0	-42	4,1162	0,0000
6M	2,0360	0	-2	6M	4,6821	-1	-45	3,9981	0,0200
12M	2,0620	-1	1	12M	6,0414	8	31	3,8150	0,0925

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9974	1	3	2,0026	2,4610	2,7549
2Y	1,9986	2	5	2,1320	2,5370	2,8170
3Y	2,0860	3	5	2,2390	2,6110	2,8740
4Y	2,1761	3	6	2,3290	2,6770	2,9230
5Y	2,2596	2	6	2,4108	2,7340	2,9653
7Y	2,4100	2	7	2,5510	2,8360	3,0250
10Y	2,5899	2	8	2,7090	2,9270	3,0678
15Y	2,7609	1	10	2,8394	2,9696	3,0229
20Y	2,7901	1	12	2,8376	2,9149	2,9368
30Y	2,7325	0	15	2,7640	2,8130	2,8230

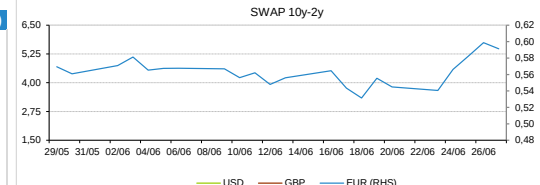
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8840	-1	-21	3,1330	3,4010	3,7650
2Y	3,5150	0	-23	3,1780	3,4880	3,8380
3Y	3,4220	0	-22	3,2490	3,5770	3,9040
4Y	3,4159	0	-22	3,3270	3,6580	3,9635
5Y	3,4460	0	-21	3,4080	3,7290	4,0170
7Y	3,5489	-1	-20	3,5560	3,8515	4,1130
10Y	3,7058	-1	-18	3,7350	3,9950	4,1980
15Y	3,9000	-1	-15	3,9185	4,0930	4,2270
20Y	3,9752	-1	-13	3,9740	4,0895	4,1680
30Y	3,9181	-2	-12	3,9020	3,9560	3,9770

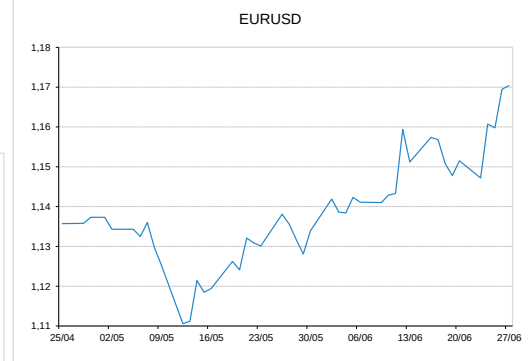
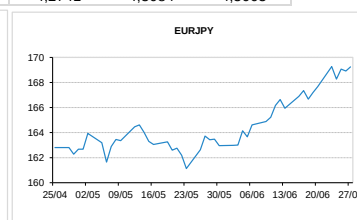


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,60	-0,13	4,03	OT 2Y	1,877	0,03	1,60
JETFUEL	720,50	2,00	53,50	OT 5Y	2,376	0,02	4,80
DIESEL	714,50	10,00	88,50	OT 10Y	3,042	0,01	-0,40
COBRE	9,896,00	187,00	289,50	BUND 10Y	2,537	2,33	3,70
ZINCO	2,773,77	75,16	77,45	SCHATZ 2Y	2,257	3,67	8,10
OURO	3,275,78	-55,66	-22,08	T-NOTE 10Y	4,510	1,46	-19,30
TRIGO	539,75	3,00	-4,50	T-NOTE 2Y	3,910	3,00	-21,20
LICENÇA C02	70,95	0,55	-0,81	GILT 10Y	4,901	4,13	-26,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1704	0,08%	3,06%	1,1775	1,1843	1,1953
EUR/GBP	0,8529	0,07%	-1,74%	0,8576	0,8623	0,8703
EUR/JPY	169,24	-0,19%	-3,26%	169,23	169,23	169,22
EUR/CHF	0,9368	-0,05%	0,07%	0,9318	0,9268	0,9178
EUR/BRL	6,4107	0,20%	-0,30%	6,5995	6,7885	7,1554
EUR/PLN	4,2391	0,08%	0,21%	4,2741	4,3084	4,3663



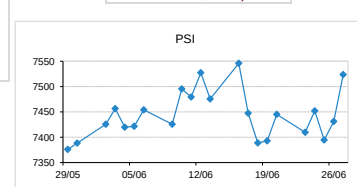
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1704	0,8529	169,24	0,9368	11,1100	7,4602	1,6022	1,79411	6,4107	11,8097
USD	0,8535	-	0,7292	144,9	0,7997	9,4926	6,3674	1,3656	1,5319	5,4881	10,0888

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,935	0,20	-7,41
BCP	0,659	1,95	41,85
CORT. AMORIM	8,070	1,51	0,25
CTT	7,540	2,31	39,63
EDP	3,721	0,84	20,38
EDP R	9,900	1,43	-1,39
GALP	15,700	1,62	-1,57
J MARTINS	21,560	2,57	16,86
MOTA ENGIL	3,838	1,70	31,71
NAVIGATOR	3,216	-1,89	-10,42
NOS	3,825	1,06	16,41
REN	3,025	0,17	32,68
SEMAPA	16,920	1,32	19,32
SONAE SGPS	1,210	0,67	32,39
IBERSOL	9,500	1,28	27,01

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	2,57
CTT	2,31
BCP	1,95
MOTA ENGIL	1,70
GALP	1,62
NAVIGATOR	-1,89



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.523,59	1,24%	17,98%	7.589,17	6.194,45
CAC40	7.691,55	1,78%	4,21%	8.257,88	6.763,76
ESTX 50 PR	5.325,64	1,56%	8,78%	5.568,19	4.473,94
XTRA DAX	24.033,22	1,62%	20,71%	24.479,42	17.024,82
S&P 500	6.182,98	0,68%	5,12%	6.147,43	4.835,04
IBEX 35	13.969,00	1,11%	20,47%	14.370,80	10.298,70
NIKKEI 225	40.150,79	1,43%	0,64%	42.426,77	30.792,74

