

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

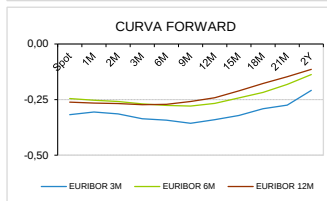
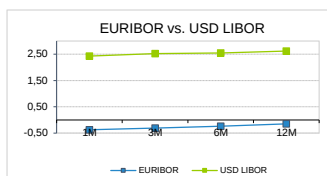
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

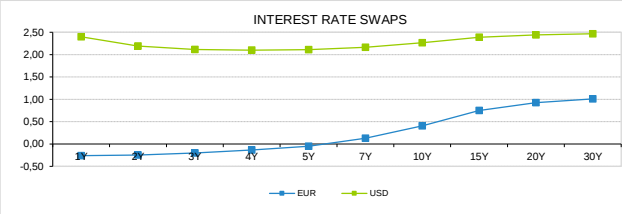
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	-1	1M	2,4281	0	-6	0,7300	-0,7900
3M	-0,3110	0	0	3M	2,5249	0	-6	0,7956	-0,7116
6M	-0,2400	0	-1	6M	2,5486	-1	-7	0,8936	-0,6576
12M	-0,1480	0	-4	12M	2,6190	-3	-11	1,0220	-0,5212

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2611	0	-3	-0,2435	0,0674	0,4520
2Y	-0,2480	0	-5	-0,1781	0,1656	0,5480
3Y	-0,2010	0	-7	-0,0966	0,2608	0,6460
4Y	-0,1330	0	-9	-0,0067	0,3540	0,7427
5Y	-0,0520	-1	-10	0,0839	0,4543	0,8280
7Y	0,1300	-1	-11	0,2708	0,6340	0,9770
10Y	0,4060	-2	-12	0,5364	0,8544	1,1309
15Y	0,7510	-2	-12	0,8286	1,0492	1,2360
20Y	0,9250	-2	-12	0,9719	1,1230	1,2410
30Y	1,0090	-2	-11	1,0215	1,1108	1,1844

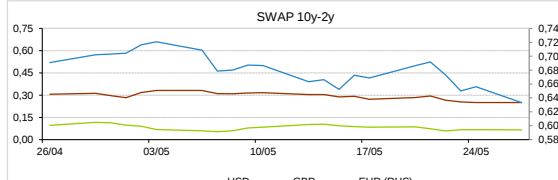
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,50
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3980	-2	-15	1,9893	2,0540	2,2593
2Y	2,1900	-3	-22	1,9907	2,0812	2,3101
3Y	2,1150	-3	-24	2,0013	2,1643	2,3583
4Y	2,0990	-3	-24	2,0382	2,1966	2,3992
5Y	2,1100	-2	-24	2,0810	2,2465	2,4401
7Y	2,1640	-2	-24	2,1693	2,3339	2,4961
10Y	2,2640	-2	-24	2,2864	2,4228	2,5514
15Y	2,3860	-2	-24	2,4007	2,4961	2,5797
20Y	2,4400	-2	-24	2,4490	2,5174	2,5763
30Y	2,4660	-2	-24	2,4671	2,5112	2,5471

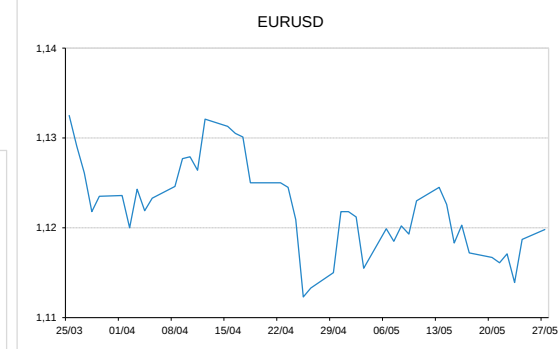
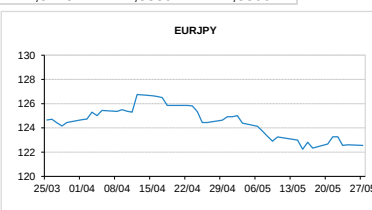
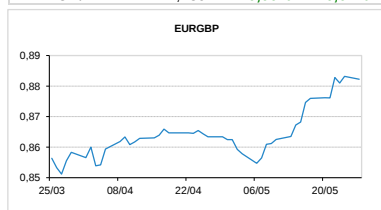


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	69,69	1,00	-1,94	OT 2Y	-0,395	0,00	-5,20
JETFUEL	639,91	-2,09	-40,21	OT 5Y	0,013	-0,01	-12,90
DIESEL	610,16	-2,84	-39,84	OT 10Y	0,962	-0,01	-22,50
COBRE	5.962,50	29,00	-493,00	BUND 10Y	-0,558	-2,78	-13,80
ZINCO	2.664,00	49,00	-104,50	SCHATZ 2Y	-0,025	-1,15	-5,00
OURO	1.284,96	0,38	-3,09	T-NOTE 10Y	3,069	-1,92	-17,40
TRIGO	489,50	19,25	51,00	T-NOTE 2Y	2,574	-0,77	-12,20
LICENÇA C02	25,58	0,11	-0,27	GILT 10Y	0,870	0,00	-20,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1198	0,10%	0,43%	1,1285	1,1368	1,1530
EUR/GBP	0,88225	0,11%	-2,14%	0,8850	0,8878	0,8939
EUR/JPY	122,56	0,04%	1,70%	122,56	122,56	122,56
EUR/CHF	1,1238	-0,10%	1,46%	1,1227	1,1216	1,1195
EUR/BRL	4,5016	0,17%	-2,01%	4,5727	4,6408	4,7684
EUR/PLN	4,2897	0,00%	0,07%	4,3118	4,3339	4,3800



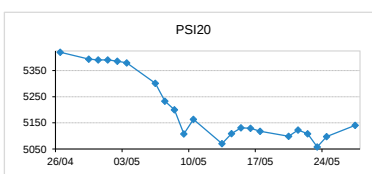
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1198	0,8823	122,56	1,1238	10,7208	7,4690	1,5038	1,61835	4,5016	9,7479
USD	0,8935	-	0,7887	109,525	1,0043	9,5759	6,6734	1,3444	1,4457	4,0183	8,7105

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,230	1,22	7,41
BCP	0,257	1,30	11,90
CORT. AMORIM	10,220	-0,97	13,56
CTT	2,298	1,23	-22,00
EDP	3,371	1,23	10,56
EDP R	8,810	0,46	13,31
GALP	14,090	0,71	2,14
IBERSOL	8,060	-0,74	2,03
J MARTINS	14,025	2,52	35,64
MOTA ENGIL	2,114	0,38	31,30
NAVIGATOR	3,358	0,24	-6,72
NOS	5,515	-0,36	4,15
NOVABASE	2,420	2,98	19,80
PHAROL	0,149	0,00	-8,70
RAMADA	7,660	0,00	2,13
REN	12,740	-0,78	-2,75
SEMAPA	0,812	0,12	-4,36
SONAE CAP.	0,915	1,44	12,90
SONAE SGPS	7,660	0,00	2,13

MAIORES GANHOS/PERDAS	
Título	Variação %
NOVABASE	2,98
J MARTINS	2,52
SONAE CAP.	1,44
BCP	1,30
CTT	1,23
NOS	-0,36
IBERSOL	-0,74
REN	-0,78
CORT. AMORIM	-0,97



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.140,91	0,86%	8,65%	5.701,90	4.551,84
CAC40	5.336,19	0,37%	12,80%	5.601,38	4.555,99
ESTX 50 PR	3.364,04	0,40%	12,08%	3.551,82	2.908,70
XTRA DAX	12.071,18	0,50%	14,32%	13.170,05	10.279,20
S&P 500	2.826,06	0,14%	12,73%	2.954,13	2.346,58
IBEX 35	9.216,40	0,46%	7,92%	10.053,10	8.286,20
NIKKEI 225	21.182,58	0,31%	5,83%	24.448,07	18.948,58

