

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

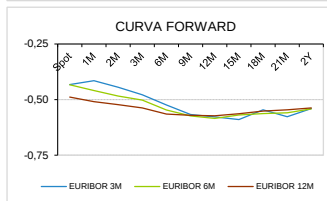
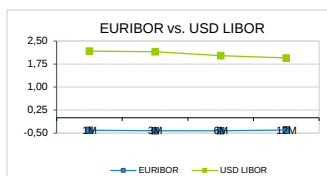
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

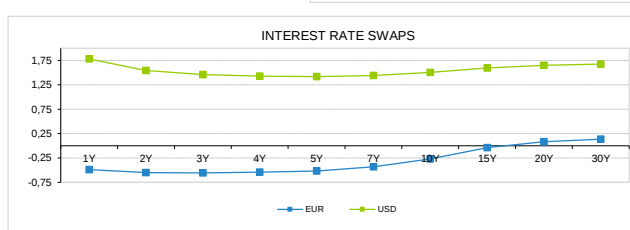
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4090	0	-1	1M	2,1700	0	-9	0,7098	-0,8464
3M	-0,4230	0	-5	3M	2,1495	0	-11	0,7605	-0,8414
6M	-0,4240	0	-7	6M	2,0236	-1	-12	0,8013	-0,8250
12M	-0,3990	0	-9	12M	1,9485	0	-21	0,8478	-0,7328

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,4885	2	-7	-0,5764	-0,4855	-0,2700
2Y	-0,5510	0	-11	-0,5605	-0,4405	-0,2131
3Y	-0,5570	0	-14	-0,5345	-0,3825	-0,1415
4Y	-0,5420	0	-18	-0,4985	-0,3250	-0,0748
5Y	-0,5170	0	-22	-0,4518	-0,2592	-0,0228
7Y	-0,4320	-1	-29	-0,3439	-0,1352	0,0912
10Y	-0,2700	-1	-38	-0,1728	0,0195	0,2067
15Y	-0,0380	-1	-47	0,0341	0,1662	0,2859
20Y	0,0820	-1	-52	0,1318	0,2207	0,2971
30Y	0,1350	-1	-54	0,1636	0,2065	0,2402

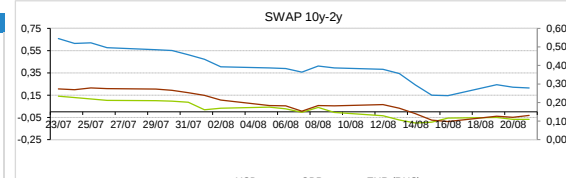
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,25
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	6,00
Austrália	1,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7810	1	-24	1,3120	1,2790	1,4266
2Y	1,5430	1	-28	1,2766	1,3307	1,4495
3Y	1,4590	1	-31	1,2720	1,3470	1,4851
4Y	1,4280	1	-42	1,2920	1,3705	1,5177
5Y	1,4180	1	-37	1,3283	1,4060	1,5522
7Y	1,4400	2	-42	1,3660	1,4720	1,6020
10Y	1,5050	3	-47	1,4688	1,5597	1,6390
15Y	1,5940	-8	-52	1,5490	1,6210	1,7052
20Y	1,6480	-8	-54	1,6187	1,6510	1,6950
30Y	1,6750	5	-55	1,6290	1,6570	1,6770

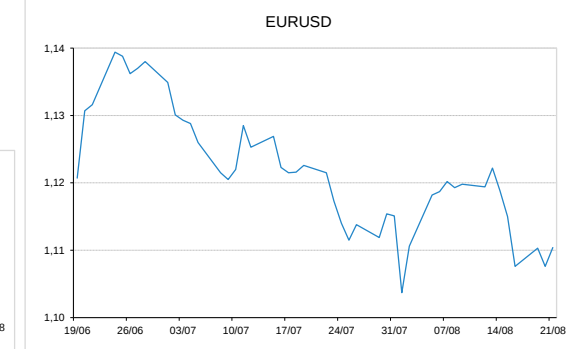
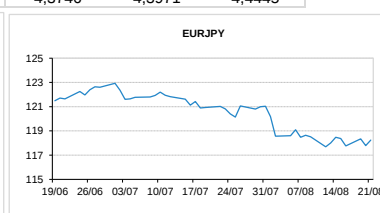


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	60,70	0,67	-1,58	OT 2Y	-0,586	0,00	-7,00
JETFUEL	606,38	6,03	-14,37	OT 5Y	-0,312	-0,01	-9,40
DIESEL	570,63	5,28	-9,62	OT 10Y	0,127	0,00	-33,50
COBRE	5.717,00	-63,00	-354,00	BUND 10Y	-1,306	2,03	-32,20
ZINCO	2.226,50	-33,50	-201,00	SCHATZ 2Y	-0,245	2,28	-9,40
OURO	1.505,11	0,27	79,10	T-NOTE 10Y	2,517	1,06	-29,80
TRIGO	465,00	-1,50	-48,50	T-NOTE 2Y	1,998	1,72	-19,90
LICENÇA C02	26,11	-0,14	-2,78	GILT 10Y	0,462	1,30	-20,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1104	0,25%	-0,99%	1,1181	1,1255	1,1385
EUR/GBP	0,91545	0,09%	-1,72%	0,9185	0,9216	0,9280
EUR/JPY	118,24	-0,38%	2,36%	118,24	118,24	118,24
EUR/CHF	1,0890	-0,28%	1,09%	1,0876	1,0859	1,0834
EUR/BRL	4,4745	0,62%	-6,31%	4,5360	4,5961	4,7212
EUR/PLN	4,3513	0,19%	-2,38%	4,3746	4,3971	4,4445



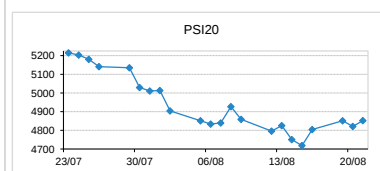
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1104	0,9155	118,24	1,0890	10,6796	7,4559	1,4735	1,63375	4,4745	9,9354
USD	0,9014	-	0,8246	106,465	0,9810	9,6241	6,7212	1,3284	1,4729	4,0337	8,9570

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,580	1,27	-3,79
BCP	0,204	0,84	-11,07
CORT. AMORIM	9,040	0,33	0,44
CTT	1,844	0,38	-37,41
EDP	3,367	0,66	10,43
EDP R	9,590	0,10	23,34
GALP	12,805	1,63	-7,18
IBERSOL	8,220	1,23	4,05
J MARTINS	14,750	0,85	42,65
MOTA ENGIL	1,932	1,68	20,00
NAVIGATOR	3,010	2,17	-16,39
NOS	5,340	-1,39	0,85
NOVABASE	2,790	4,10	38,12
PHAROL	0,114	-1,72	-30,15
RAMADA	6,280	0,64	-16,27
REN	12,020	0,33	-8,24
SEMAPA	0,616	-0,96	-27,44
SONAE CAP.	0,829	1,04	2,28
SONAE SGPS	6,280	0,64	-16,27

MAIORES GANHOS/PERDAS	
Título	Variação %
NOVABASE	4,10
NAVIGATOR	2,17
MOTA ENGIL	1,68
GALP	1,63
ALTRI	1,27
SEMAPA	-0,96
NOS	-1,39
PHAROL	-1,72



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.852,37	0,65%	2,56%	5.543,73	4.551,84
CAC40	5.429,24	1,58%	14,77%	5.672,77	4.555,99
ESTX 50 PR	3.391,66	1,24%	13,00%	3.573,57	2.908,70
XTRA DAX	11.791,56	1,20%	11,67%	12.656,05	10.279,20
S&P 500	2.925,75	0,87%	16,71%	3.027,98	2.346,58
IBEX 35	8.693,90	0,88%	1,80%	9.671,10	8.286,20
NIKKEI 225	20.618,57	-0,28%	3,02%	24.448,07	18.948,58

