

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

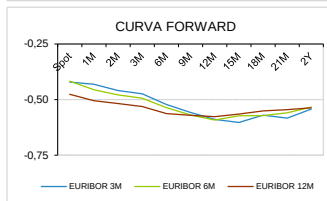
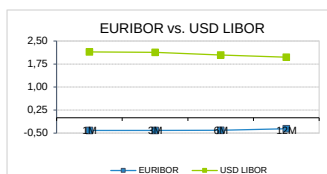
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

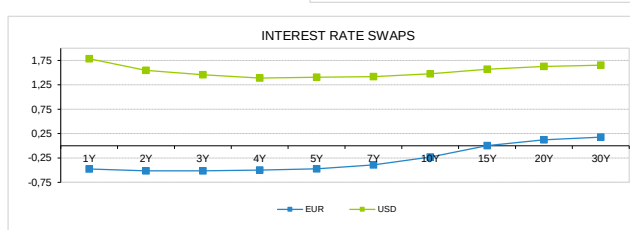
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4130	0	-1	1M	2,1453	-2	-12	0,7084	-0,8518
3M	-0,4120	1	-4	3M	2,1323	-2	-15	0,7609	-0,8468
6M	-0,4080	1	-5	6M	2,0425	2	-14	0,7989	-0,8218
12M	-0,3580	3	-5	12M	1,9733	2	-22	0,8536	-0,7240

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,4760	-1	-5	-0,5750	-0,4629	-0,2401
2Y	-0,5140	3	-7	-0,5592	-0,4117	-0,1740
3Y	-0,5140	3	-9	-0,5251	-0,3538	-0,1000
4Y	-0,5000	3	-13	-0,4837	-0,2919	-0,0300
5Y	-0,4730	2	-17	-0,4346	-0,2233	0,0350
7Y	-0,3920	1	-25	-0,3177	-0,0910	0,1410
10Y	-0,2310	1	-34	-0,1365	0,0674	0,2585
15Y	0,0030	0	-43	0,0767	0,2170	0,3398
20Y	0,1220	0	-47	0,1780	0,2730	0,3521
30Y	0,1770	0	-50	0,2134	0,2618	0,2986

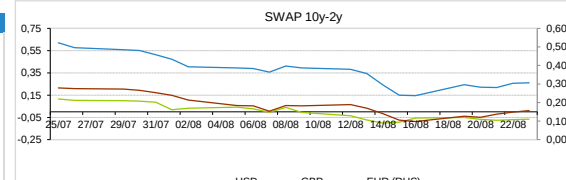
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,25
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	6,00
Austrália	1,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7850	2	-23	1,4059	1,2020	1,3980
2Y	1,5450	3	-28	1,2248	1,2470	1,4190
3Y	1,4560	3	-32	1,2090	1,3052	1,4550
4Y	1,3890	-4	-46	1,2290	1,3445	1,4870
5Y	1,4050	3	-38	1,2580	1,3690	1,5408
7Y	1,4190	3	-44	1,3240	1,4410	1,5820
10Y	1,4770	2	-50	1,4210	1,5280	1,6370
15Y	1,5690	2	-55	1,5290	1,6100	1,6880
20Y	1,6260	1	-56	1,5890	1,6440	1,7120
30Y	1,6540	1	-57	1,6160	1,6635	1,6780

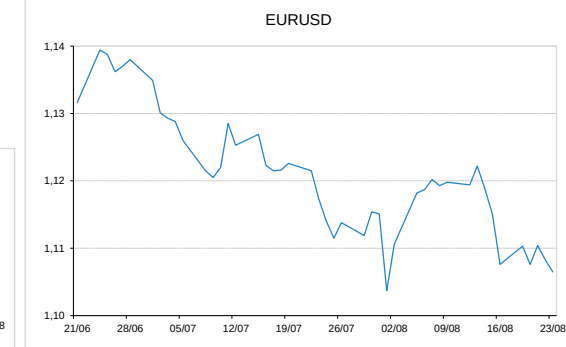
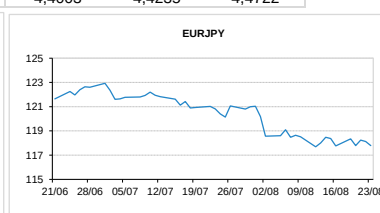


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	58,78	-1,14	-4,97	OT 2Y	-0,578	0,00	-1,90
JETFUEL	603,75	0,00	-26,50	OT 5Y	-0,294	-0,01	-4,80
DIESEL	568,00	0,00	-21,75	OT 10Y	0,164	-0,01	-25,20
COBRE	5.695,00	-49,00	-334,50	BUND 10Y	-1,302	-3,29	-28,20
ZINCO	2.252,00	-45,50	-164,50	SCHATZ 2Y	-0,247	-2,51	-9,40
OURO	1.526,49	27,43	106,91	T-NOTE 10Y	2,487	-6,21	-33,80
TRIGO	472,50	0,75	-25,75	T-NOTE 2Y	1,988	-8,21	-23,00
LICENÇA C02	25,04	-0,62	-4,77	GILT 10Y	0,486	-2,17	-17,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1065	-0,16%	-0,97%	1,1141	1,1217	1,1346
EUR/GBP	0,90453	0,77%	-0,69%	0,9075	0,9106	0,9169
EUR/JPY	117,79	0,29%	2,57%	117,79	117,79	117,79
EUR/CHF	1,0873	0,31%	1,03%	1,0858	1,0842	1,0815
EUR/BRL	4,5661	-1,20%	-7,81%	4,6270	4,6857	4,8071
EUR/PLN	4,3768	-0,40%	-2,76%	4,4003	4,4235	4,4722



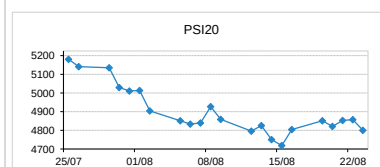
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1065	0,9045	117,79	1,0873	10,7285	7,4572	1,4839	1,64994	4,5661	9,9871
USD	0,9003	-	0,8149	106,055	0,9813	9,6290	6,7138	1,3282	1,4761	4,0561	8,9372

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,600	-1,41	-3,45
BCP	0,203	-2,45	-11,59
CORT. AMORIM	9,030	-0,11	0,33
CTT	1,880	0,32	-36,18
EDP	3,354	-0,42	10,00
EDP R	9,580	-0,42	23,22
GALP	12,640	-0,90	-8,37
IBERSOL	8,100	0,00	2,53
J MARTINS	14,460	-1,43	39,85
MOTA ENGIL	1,916	-0,73	19,01
NAVIGATOR	2,992	-0,93	-16,89
NOS	5,170	-1,71	-2,36
NOVABASE	2,860	0,70	41,58
PHAROL	0,114	-2,73	-30,15
RAMADA	6,300	0,00	-16,00
REN	11,940	-1,49	-8,85
SEMAPA	0,618	-0,32	-27,21
SONAE CAP.	0,823	-2,02	1,60
SONAE SGPS	6,300	0,00	-16,00

MAIORES GANHOS/PERDAS	
Título	Variação %
NOVABASE	0,70
CTT	0,32
REN	-1,49
NOS	-1,71
SONAE CAP.	-2,02
BCP	-2,45
PHAROL	-2,73



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.799,89	-1,18%	1,45%	5.543,73	4.551,84
CAC40	5.336,88	-0,95%	12,81%	5.672,77	4.555,99
ESTX 50 PR	3.341,30	-0,96%	11,32%	3.573,57	2.908,70
XTRA DAX	11.637,02	-0,94%	10,21%	12.656,05	10.279,20
S&P 500	2.878,14	-1,52%	14,82%	3.027,98	2.346,58
IBEX 35	8.665,40	-0,59%	1,47%	9.671,10	8.286,20
NIKKEI 225	20.710,91	0,40%	3,48%	24.448,07	18.948,58

