

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

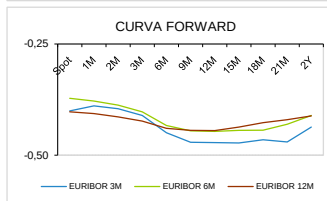
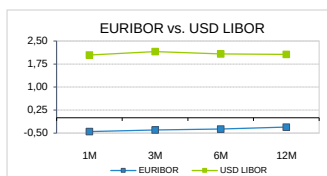
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

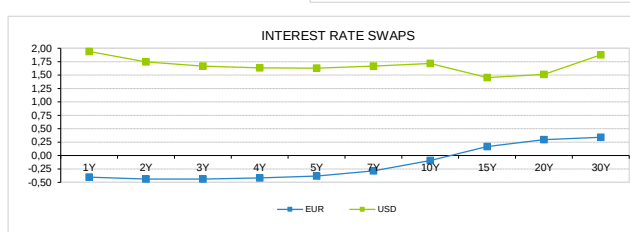
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4500	-1	-4	1M	2,0443	-1	-13	0,7139	-0,8522
3M	-0,3960	0	3	3M	2,1559	-1	2	0,7756	-0,8042
6M	-0,3680	0	6	6M	2,0815	0	6	0,8343	-0,7606
12M	-0,3030	0	10	12M	2,0645	0	12	0,9374	-0,6212

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,4020	1	10	-0,4450	-0,3517	-0,1277
2Y	-0,4390	-1	12	-0,4299	-0,3041	-0,0603
3Y	-0,4390	-1	12	-0,4037	-0,2466	0,0194
4Y	-0,4180	-2	14	-0,3647	-0,1834	0,0965
5Y	-0,3840	-2	15	-0,3183	-0,1115	0,1575
7Y	-0,2850	-2	18	-0,2007	0,0278	0,2760
10Y	-0,0940	-3	22	-0,0119	0,1974	0,4020
15Y	0,1670	-4	28	0,2104	0,3515	0,4834
20Y	0,2950	-4	29	0,3109	0,4005	0,4775
30Y	0,3400	-5	29	0,3256	0,3703	0,4052

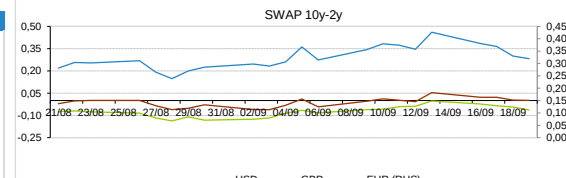
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	5,50
Austrália	1,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9400	0	17	1,5127	1,4690	1,6041
2Y	1,7450	-2	21	1,4500	1,5160	1,6095
3Y	1,6660	-2	22	1,4480	1,5310	1,6135
4Y	1,6360	19	22	1,4730	1,5340	1,6945
5Y	1,6300	22	23	1,5070	1,5615	1,7277
7Y	1,6670	13	25	1,5285	1,6240	1,7280
10Y	1,7170	-2	25	1,6469	1,7080	1,7885
15Y	1,4540	-1	-44	1,7075	1,7540	1,8105
20Y	1,5110	0	-45	1,7525	1,7830	1,8175
30Y	1,8770	-3	25	1,7485	1,7715	1,7960

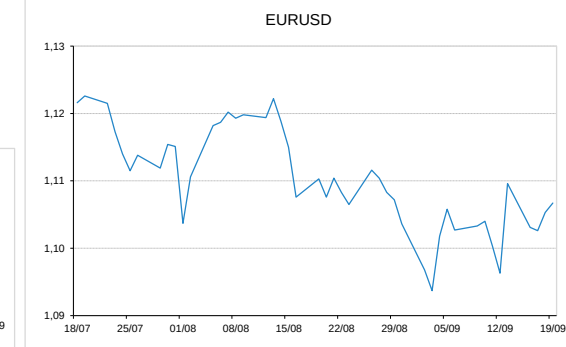
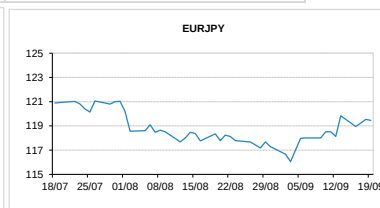
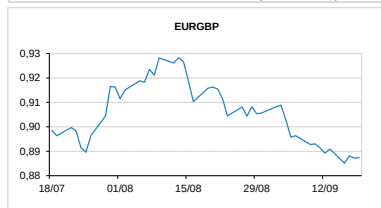


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,53	0,93	5,31	OT 2Y	-0,537	-0,01	5,10
JETFUEL	655,17	44,17	55,92	OT 5Y	-0,211	0,04	9,50
DIESEL	613,17	-7,75	47,92	OT 10Y	0,266	0,03	14,20
COBRE	5.805,00	-7,00	70,00	BUND 10Y	-0,949	0,75	19,00
ZINCO	2.323,25	-29,25	62,75	SCHATZ 2Y	-0,103	0,69	20,50
OURO	1.499,39	-9,22	-2,52	T-NOTE 10Y	2,634	-0,31	19,00
TRIGO	487,50	-2,00	15,00	T-NOTE 2Y	2,118	0,00	26,50
LICENÇA C02	25,75	0,30	-0,81	GILT 10Y	0,637	-0,70	10,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1067	0,13%	-0,32%	1,1141	1,1215	1,1348
EUR/GBP	0,88735	-0,02%	3,21%	0,8901	0,8933	0,8995
EUR/JPY	119,46	0,07%	-0,94%	119,46	119,46	119,46
EUR/CHF	1,0969	0,32%	-0,84%	1,0959	1,0947	1,0926
EUR/BRL	4,5752	-0,92%	-1,34%	4,6295	4,6836	4,7946
EUR/PLN	4,3417	-0,06%	0,56%	4,3637	4,3859	4,4346



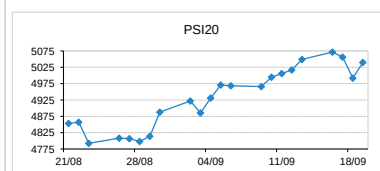
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1067	0,8874	119,46	1,0969	10,7219	7,4671	1,4642	1,62562	4,5752	9,9234
USD	0,9045	-	0,8008	108,045	0,9932	9,6938	6,7544	1,3270	1,4705	4,1374	8,9688

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,175	0,73	6,47
BCP	0,204	2,20	-10,94
CORT. AMORIM	10,060	1,51	11,78
CTT	2,210	2,41	-24,98
EDP	3,506	0,31	14,99
EDP R	9,860	0,20	26,82
GALP	13,825	0,88	0,22
IBERSOL	8,080	0,00	2,28
J MARTINS	15,835	0,92	53,14
MOTA ENGIL	2,020	0,90	25,47
NAVIGATOR	3,234	1,00	-10,17
NOS	5,110	0,99	-3,49
NOVABASE	2,800	-0,36	38,61
PHAROL	0,112	-1,06	-31,13
RAMADA	5,920	-2,95	-21,07
REN	12,320	0,16	-5,95
SEMAPA	0,624	-1,11	-26,50
SONAE CAP.	0,866	2,49	6,91
SONAE SGPS	5,920	-2,95	-21,07

MAIORES GANHOS/PERDAS	
Título	Varição %
SONAE CAP.	2,49
CTT	2,41
BCP	2,20
CORT. AMORIM	1,51
NAVIGATOR	1,00
NOVABASE	-0,36
PHAROL	-1,06
SEMAPA	-1,11
RAMADA	-2,95
RAMADA	-2,95



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.039,92	0,96%	6,52%	5.429,32	4.551,84
CAC40	5.659,08	0,68%	19,62%	5.672,77	4.555,99
ESTX 50 PR	3.552,30	0,69%	18,35%	3.573,57	2.908,70
XTRA DAX	12.457,70	0,55%	17,98%	12.656,05	10.279,20
S&P 500	3.021,70	0,50%	20,54%	3.027,98	2.346,58
IBEX 35	9.129,30	1,08%	6,90%	9.665,40	8.286,20
NIKKEI 225	22.044,45	0,38%	10,14%	24.448,07	18.948,58

