

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

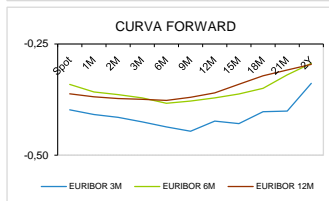
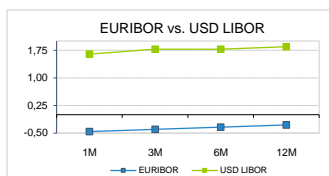
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

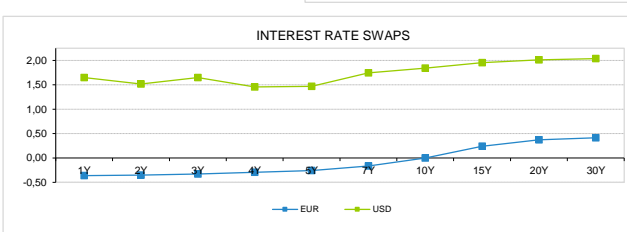
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4580	0	-1	1M	1,6453	0	-15	0,6298	-0,7638
3M	-0,3980	0	-1	3M	1,7771	1	-17	0,7009	-0,6862
6M	-0,3370	0	-1	6M	1,7793	1	-14	0,7515	-0,6294
12M	-0,2780	-1	-4	12M	1,8471	2	-16	0,8138	-0,5060

INTEREST RATE SWAPS							
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y	
1Y	-0,3620	-1	-4	-0,3610	-0,2217	-0,0226	
2Y	-0,3500	0	-5	-0,3279	-0,1768	0,0368	
3Y	-0,3280	0	-7	-0,2922	-0,1254	0,0970	
4Y	-0,2950	1	-9	-0,2522	-0,0700	0,1620	
5Y	-0,2580	2	-11	-0,2061	-0,0126	0,2240	
7Y	-0,1660	3	-14	-0,1027	0,1091	0,3310	
10Y	-0,0010	3	-16	0,0669	0,2670	0,4562	
15Y	0,2400	4	-18	0,2850	0,4275	0,5483	
20Y	0,3730	4	-17	0,3865	0,4763	0,5486	
30Y	0,4140	4	-17	0,3963	0,4361	0,4644	

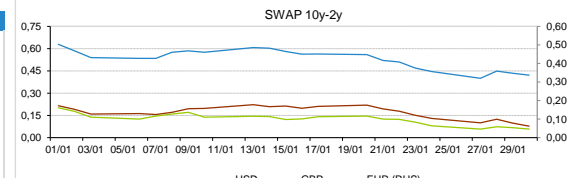
TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	4,50
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,6480	1	-13	1,3147	1,2830	1,4858
2Y	1,5180	2	-17	1,2475	1,3629	1,4935
3Y	1,6480	7	4	1,2590	1,3720	1,5290
4Y	1,4570	3	-19	1,2885	1,4260	1,5800
5Y	1,4670	3	-22	1,3210	1,4480	1,6365
7Y	1,7440	9	7	1,3885	1,5230	1,6640
10Y	1,8400	9	9	1,5214	1,6090	1,7150
15Y	1,9530	9	9	1,5995	1,6840	1,7575
20Y	2,0120	11	12	1,6540	1,7120	1,7605
30Y	2,0370	10	11	1,6720	1,7030	1,7387

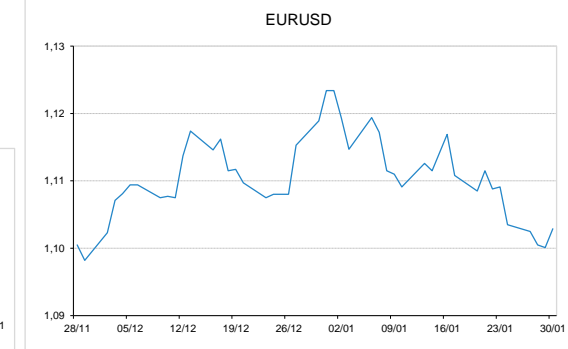
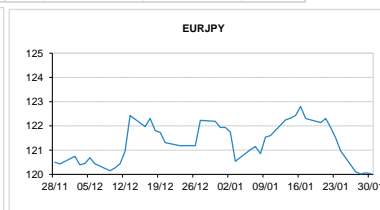


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	58,75	-1,06	-7,92	OT 2Y	-0,442	-0,01	10,50
JETFUEL	568,32	-4,16	-91,93	OT 5Y	-0,122	-0,02	-1,70
DIESEL	527,59	-3,91	-100,91	OT 10Y	0,282	-0,03	-16,00
COBRE	5.647,50	-62,00	-573,00	BUND 10Y	-1,036	-3,25	-27,80
ZINCO	2.220,75	-19,00	-90,50	SCHATZ 2Y	-0,025	-1,83	-6,90
OURO	1.581,82	10,81	66,62	T-NOTE 10Y	2,449	-3,01	-28,40
TRIGO	553,75	-8,50	-2,25	T-NOTE 2Y	1,866	-2,85	-16,00
LICENÇA C02	23,54	-0,45	-1,55	GILT 10Y	0,449	1,73	-29,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1029	0,25%	-1,43%	1,1091	1,1151	1,1267
EUR/GBP	0,84183	0,47%	1,22%	0,8445	0,8470	0,8520
EUR/JPY	120,03	0,03%	1,80%	120,03	120,03	120,03
EUR/CHF	1,0692	0,23%	1,54%	1,0684	1,0676	1,0660
EUR/BRL	4,7031	-1,15%	-4,25%	4,7431	4,7885	4,9014
EUR/PLN	4,2928	-0,16%	-0,89%	4,3147	4,3374	4,3856



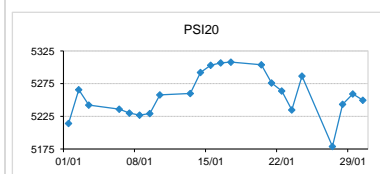
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1029	0,8418	120,03	1,0692	10,6348	7,4729	1,4583	1,64349	4,7031	10,1571
USD	0,9062	-	0,7633	108,675	0,9684	9,6509	6,7720	1,3223	1,4914	4,2697	9,2220

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	5,710	-2,64	0,53
BCP	0,193	1,26	-4,73
CORT. AMORIM	10,840	-1,45	-4,07
CTT	2,996	-1,32	-6,08
EDP	4,427	1,44	14,57
EDP R	11,860	0,85	12,95
GALP	13,720	-1,05	-7,92
IBERSOL	8,700	1,16	8,75
J MARTINS	15,490	-0,26	5,63
MOTA ENGIL	1,706	0,18	-8,77
NAVIGATOR	3,278	-0,61	-4,94
NOS	4,690	-2,46	-2,33
NOVABASE	2,730	1,49	5,81
PHAROL	0,102	-0,20	2,01
RAMADA	5,680	-0,35	-2,74
REN	12,780	0,00	-6,85
SEMAPA	0,770	-1,66	2,26
SONAE CAP.	0,848	-0,35	-6,81
SONAE SGPS	5,680	-0,35	-2,74

MAIORES GANHOS/PERDAS	
Título	Variação %
NOVABASE	1,49
EDP	1,44
BCP	1,26
IBERSOL	1,16
EDP R	0,85
CTT	-1,32
CORT. AMORIM	-1,45
SEMAPA	-1,66
NOS	-2,46
ALTRI	-2,64



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.249,54	-0,19%	0,68%	5.429,32	4.699,20
CAC40	5.861,49	-1,58%	-1,96%	6.109,81	4.942,64
ESTX 50 PR	3.689,34	-1,28%	-1,51%	3.813,80	3.124,62
XTRA DAX	13.145,03	-1,51%	-0,80%	13.640,06	10.863,56
S&P 500	3.251,17	-0,69%	0,62%	3.337,77	2.648,34
IBEX 35	9.455,20	-0,96%	-0,99%	9.709,90	8.409,20
NIKKEI 225	22.977,75	-1,72%	-2,87%	24.115,95	20.110,76

