

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

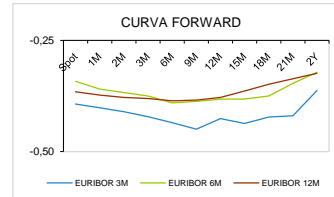
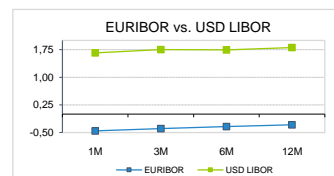
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

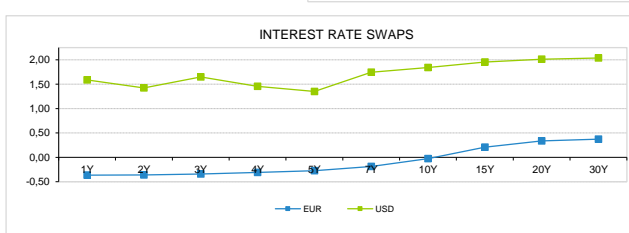
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4550	0	-1	1M	1,6619	1	-10	0,7080	-0,7734
3M	-0,3930	0	-1	3M	1,7511	-1	-16	0,7648	-0,6900
6M	-0,3380	0	-2	6M	1,7453	-2	-17	0,8195	-0,6408
12M	-0,2900	-1	-5	12M	1,8066	-2	-19	0,8793	-0,5060

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3655	0	-4	-0,3800	-0,2465	-0,0640
2Y	-0,3620	0	-6	-0,3530	-0,2060	-0,0040
3Y	-0,3410	0	-9	-0,3170	-0,1585	0,0560
4Y	-0,3110	-1	-12	-0,2790	-0,1050	0,1215
5Y	-0,2750	-1	-15	-0,2360	-0,0485	0,1850
7Y	-0,1880	-1	-18	-0,1350	0,0725	0,2915
10Y	-0,0270	-1	-21	0,0340	0,2305	0,4175
15Y	0,2090	-2	-24	0,2514	0,3922	0,5100
20Y	0,3370	-2	-24	0,3519	0,4407	0,5100
30Y	0,3730	-2	-24	0,3596	0,3973	0,4235

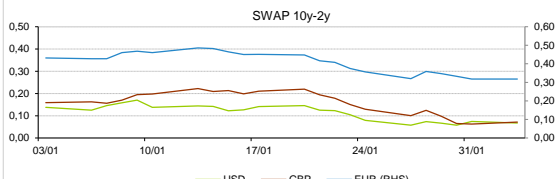
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	4,50
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,5880	-2	-19	1,2963	1,2940	1,4590
2Y	1,4250	-1	-26	1,2535	1,3410	1,4970
3Y	1,6480	7	4	1,2890	1,3780	1,5340
4Y	1,4570	3	-19	1,2940	1,4316	1,5884
5Y	1,3510	-12	-34	1,3405	1,4692	1,6254
7Y	1,7440	9	7	1,4099	1,5270	1,6650
10Y	1,8400	9	9	1,4970	1,6120	1,7170
15Y	1,9530	9	9	1,6060	1,6910	1,7640
20Y	2,0120	11	12	1,6610	1,7190	1,7830
30Y	2,0370	10	11	1,6770	1,7080	1,7290

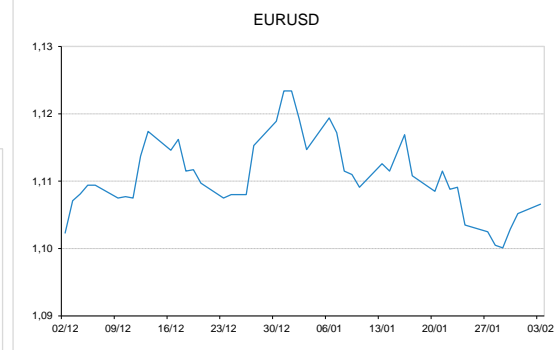
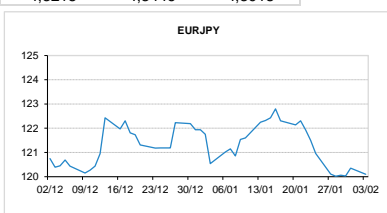


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,08	-1,54	-12,68	OT 2Y	-0,433	0,01	10,70
JETFUEL	536,08	-2,05	-119,71	OT 5Y	-0,129	0,01	0,00
DIESEL	502,00	-1,00	-120,75	OT 10Y	0,280	0,01	-13,70
COBRE	5.560,50	-20,50	-607,00	BUND 10Y	-1,059	1,08	-24,70
ZINCO	2.209,00	8,75	-68,75	SCHATZ 2Y	-0,037	0,23	-6,50
OURO	1.576,56	-12,60	24,36	T-NOTE 10Y	2,441	2,40	-27,10
TRIGO	549,50	-4,25	-5,00	T-NOTE 2Y	1,853	3,61	-18,50
LICENÇA C02	23,10	-0,78	-1,88	GILT 10Y	0,436	0,86	-27,40



CAMBIAL

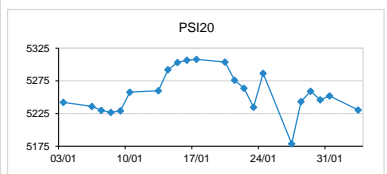
CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1066	0,13%	-0,73%	1,1127	1,1187	1,1302
EUR/GBP	0,84775	-0,71%	0,40%	0,8504	0,8529	0,8579
EUR/JPY	120,1	0,21%	0,37%	120,10	120,10	120,10
EUR/CHF	1,0684	0,06%	1,57%	1,0676	1,0668	1,0651
EUR/BRL	4,6893	1,28%	-3,41%	4,7320	4,7757	4,8853
EUR/PLN	4,3001	-0,08%	-1,30%	4,3218	4,3446	4,3918



ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,650	1,25	-0,53
BCP	0,192	0,21	-5,28
CORT. AMORIM	10,760	-0,55	-4,78
CTT	2,910	-0,61	-8,78
EDP	4,499	-0,55	16,43
EDP R	12,000	0,00	14,29
GALP	13,410	-1,69	-10,00
IBERSOL	8,600	0,23	7,50
J MARTINS	15,595	0,32	6,34
MOTA ENGIL	1,673	-0,95	-10,53
NAVIGATOR	3,242	0,06	-5,99
NOS	4,634	-1,03	-3,46
NOVABASE	2,680	-0,74	3,88
PHAROL	0,099	-2,95	-1,00
RAMADA	5,680	-0,70	-2,74
REN	12,500	-0,64	-8,89
SEMAPA	0,769	0,00	2,12
SONAE CAP.	0,832	-0,95	-8,63
SONAE SGPS	5,680	-0,70	-2,74

MAIORES GANHOS/PERDAS	
Título	Variação %
ALTRI	1,25
J MARTINS	0,32
IBERSOL	0,23
BCP	0,21
NAVIGATOR	0,06
MOTA ENGIL	-0,95
SONAE CAP.	-0,95
NOS	-1,03
GALP	-1,69
PHAROL	-2,95



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.230,49	-0,41%	0,31%	5.429,32	4.699,20
CAC40	5.840,98	0,60%	-2,29%	6.109,81	4.946,14
ESTX 50 PR	3.661,82	0,57%	-2,23%	3.813,80	3.124,62
XTRA DAX	13.055,53	0,57%	-1,46%	13.640,06	10.863,56
S&P 500	3.257,20	0,98%	0,82%	3.337,77	2.681,83
IBEX 35	9.415,80	0,51%	-1,40%	9.709,90	8.409,20
NIKKEI 225	22.971,94	-1,01%	-2,89%	24.115,95	20.110,76

