

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

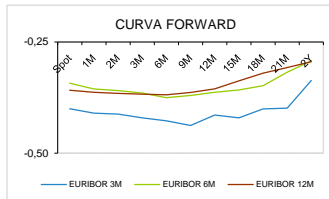
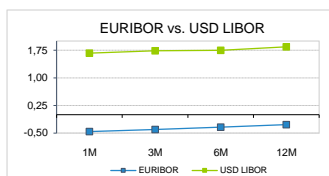
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

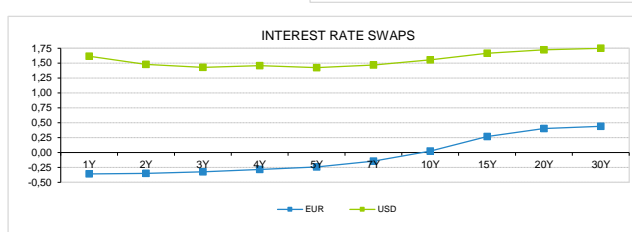
INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,4580	0	-1	1M	1,6709	0	-2	0,7061
3M	-0,4000	0	-1	3M	1,7341	-1	-14	0,7564
6M	-0,3390	0	-2	6M	1,7496	-1	-14	0,8240
12M	-0,2690	0	-2	12M	1,8426	1	-11	0,8936

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3585	0	-3	-0,3549	-0,2166	-0,0222
2Y	-0,3490	1	-4	-0,3248	-0,1582	0,0392
3Y	-0,3230	1	-4	-0,2862	-0,1160	0,1062
4Y	-0,2840	1	-5	-0,2417	-0,0610	0,1720
5Y	-0,2420	1	-6	-0,2000	-0,0020	0,2330
7Y	-0,1450	2	-8	-0,0938	0,1180	0,3416
10Y	0,0240	2	-9	0,0749	0,2800	0,4692
15Y	0,2680	3	-10	0,2972	0,4433	0,5644
20Y	0,4030	3	-10	0,4016	0,4930	0,5654
30Y	0,4400	3	-9	0,4110	0,4518	0,4798

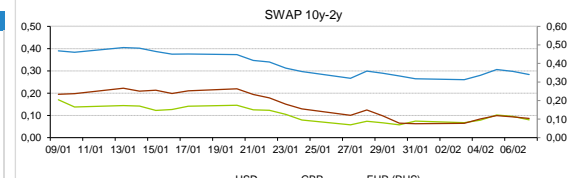
TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	4,25
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,6160	4	-16	1,3606	1,3670	1,5190
2Y	1,4780	5	-14	1,3050	1,4085	1,5530
3Y	1,4300	-22	-24	1,3280	1,4460	1,5850
4Y	1,4570	3	-19	1,3590	1,4810	1,6200
5Y	1,4250	5	-27	1,4055	1,5150	1,6771
7Y	1,4680	-28	-20	1,4540	1,5830	1,7110
10Y	1,5540	-29	-26	1,5500	1,6630	1,7580
15Y	1,6650	-29	-20	1,6550	1,7370	1,8231
20Y	1,7250	-29	-17	1,7215	1,7775	1,8243
30Y	1,7490	-29	-24	1,7322	1,7480	1,7650

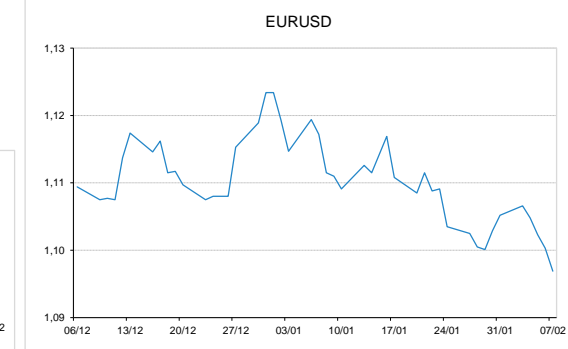
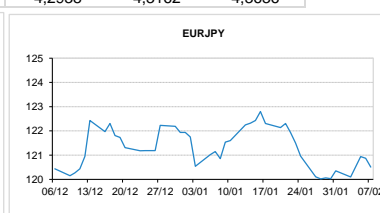


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	54,82	-0,11	-12,75	OT 2Y	-0,394	0,00	10,00
JETFUEL	535,75	0,00	-126,03	OT 5Y	-0,096	0,00	1,00
DIESEL	512,63	-0,50	-111,87	OT 10Y	0,315	-0,02	-7,80
COBRE	5.742,50	13,00	-403,50	BUND 10Y	-1,009	-2,17	-16,10
ZINCO	2.212,25	-5,50	-116,25	SCHATZ 2Y	-0,005	-0,69	-2,10
OURO	1.567,21	1,85	-4,77	T-NOTE 10Y	2,487	-3,63	-21,20
TRIGO	559,50	3,25	9,25	T-NOTE 2Y	1,908	-2,86	-13,40
LICENÇA C02	23,34	-0,22	-1,21	GILT 10Y	0,492	-1,30	-23,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0969	-0,31%	-1,82%	1,1029	1,1088	1,1203
EUR/GBP	0,8472	0,14%	0,55%	0,8498	0,8524	0,8574
EUR/JPY	120,51	0,30%	0,53%	120,51	120,51	120,51
EUR/CHF	1,0706	-0,02%	1,02%	1,0699	1,0691	1,0674
EUR/BRL	4,7252	-0,47%	-4,09%	4,7686	4,8118	4,9218
EUR/PLN	4,2728	-0,34%	-0,84%	4,2938	4,3162	4,3636



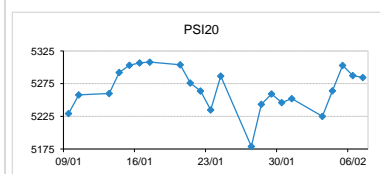
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0969	0,8472	120,51	1,0706	10,5646	7,4722	1,4576	1,64022	4,7252	10,1702
USD	0,9122	-	0,7728	109,775	0,9764	9,6323	6,8164	1,3304	1,4953	4,3106	9,2787

ACCIONISTA

TITULO	COTACAO	1D %	YTD %
ALTRI	5,675	-0,18	-0,09
BCP	0,195	-0,10	-3,99
CORT. AMORIM	10,460	-0,57	-7,43
CTT	2,936	0,27	-7,96
EDP	4,593	1,57	18,87
EDP R	12,300	2,67	17,14
GALP	13,730	-0,25	-7,85
IBERSOL	8,600	0,47	7,50
J MARTINS	15,830	-0,41	7,94
MOTA ENGIL	1,682	-1,35	-10,05
NAVIGATOR	3,278	-1,68	-4,94
NOS	4,568	-1,55	-4,83
NOVABASE	2,790	1,09	8,14
PHAROL	0,100	-0,80	0,20
RAMADA	5,620	0,00	-3,77
REN	12,480	-1,58	-9,04
SEMAPA	0,761	-1,55	1,06
SONAE CAP.	0,827	-1,55	-9,12
SONAE SGPS	5,620	0,00	-3,77

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	2,67
EDP	1,57
NOVABASE	1,09
IBERSOL	0,47
CTT	0,27
SONAE CAP.	-1,55
NOS	-1,55
SEMAPA	-1,55
REN	-1,58
NAVIGATOR	-1,68



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.284,45	-0,05%	1,35%	5.429,32	4.699,20
CAC40	6.025,69	-0,21%	0,80%	6.109,81	4.946,14
ESTX 50 PR	3.797,83	-0,20%	1,41%	3.813,80	3.124,62
XTRA DAX	13.520,84	-0,40%	2,05%	13.640,06	10.863,56
S&P 500	3.339,03	-0,20%	3,35%	3.347,96	2.681,83
IBEX 35	9.808,90	-0,02%	2,72%	9.816,20	8.409,20
NIKKEI 225	23.827,98	-0,19%	0,72%	24.115,95	20.110,76

