

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

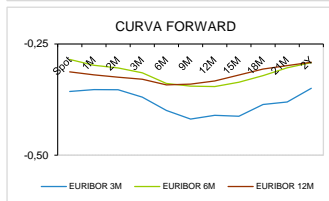
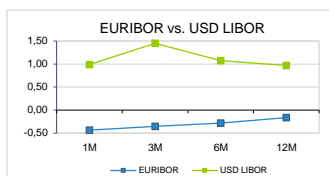
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

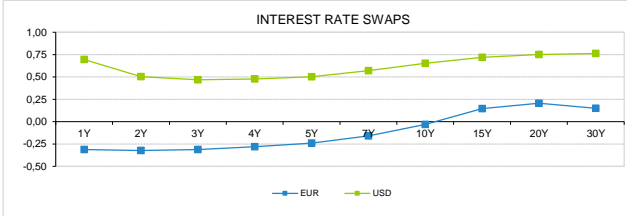
INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,4360	0	5	1M	0,9894	5	-59	0,2541
3M	-0,3530	0	7	3M	1,4501	8	-13	0,5563
6M	-0,2800	0	11	6M	1,0720	1	-46	0,7013
12M	-0,1630	-1	15	12M	0,9685	0	-57	0,8414

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3120	0	14	-0,3425	-0,1843	-0,0236
2Y	-0,3227	0	15	-0,3241	-0,1310	0,0324
3Y	-0,3117	-1	15	-0,2758	-0,0920	0,0818
4Y	-0,2808	-1	15	-0,2250	-0,0466	0,1257
5Y	-0,2401	-1	17	-0,1845	-0,0022	0,1741
7Y	-0,1602	-1	17	-0,0934	0,0863	0,2457
10Y	-0,0321	-1	17	0,0359	0,2004	0,3322
15Y	0,1461	-1	15	0,1906	0,2879	0,3508
20Y	0,2062	-1	10	0,2253	0,2711	0,2929
30Y	0,1490	-1	4	0,1488	0,1623	0,1625

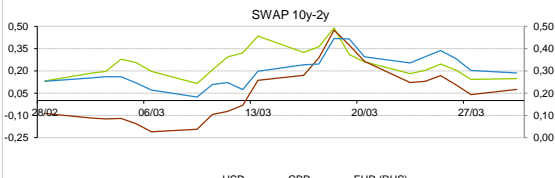
TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,75
Austrália	0,25
Índia	4,00



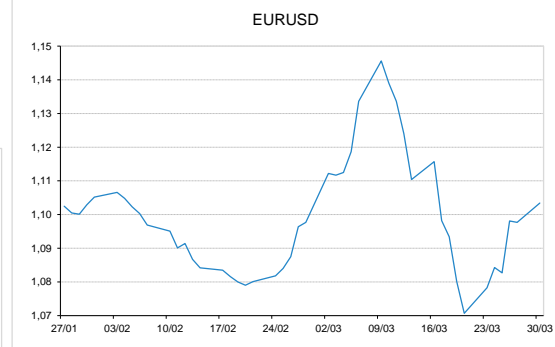
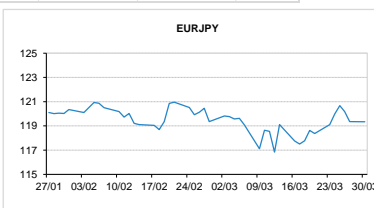
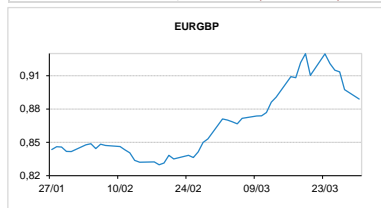
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,6940	0	-30	0,3465	0,3825	0,6820
2Y	0,5042	1	-39	0,3530	0,5400	0,7280
3Y	0,4682	0	-41	0,3900	0,5930	0,7540
4Y	0,4772	0	-42	0,4465	0,6340	0,7740
5Y	0,5018	-1	-43	0,4960	0,6710	0,8037
7Y	0,5695	0	-41	0,5790	0,7220	0,8129
10Y	0,6520	1	-42	0,6617	0,7585	0,8141
15Y	0,7186	1	-47	0,7145	0,7821	0,8238
20Y	0,7510	1	-49	0,7431	0,7892	0,8133
30Y	0,7625	1	-51	0,7481	0,7660	0,7729



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	22,10	-2,83	-27,57	OT 2Y	-0,121	0,04	23,90
JETFUEL	254,25	0,00	-217,00	OT 5Y	0,275	0,07	29,70
DIESEL	292,13	-14,34	-162,37	OT 10Y	0,720	0,05	34,50
COBRE	4.815,00	-13,50	-825,50	BUND 10Y	-0,952	-5,06	3,50
ZINCO	1.872,00	18,25	-134,50	SCHATZ 2Y	-0,103	-2,29	2,30
OURO	1.621,42	-6,73	35,73	T-NOTE 10Y	1,735	-6,63	-52,40
TRIGO	563,75	-7,50	38,75	T-NOTE 2Y	0,863	0,74	-66,60
LICENÇA C02	16,98	0,59	-6,63	GILT 10Y	0,280	-3,15	-30,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1034	0,52%	-0,79%	1,1076	1,1106	1,1168
EUR/GBP	0,889	0,95%	-2,01%	0,8909	0,8928	0,8973
EUR/JPY	119,34	0,02%	0,40%	119,34	119,34	119,34
EUR/CHF	1,0583	0,16%	1,03%	1,0575	1,0568	1,0557
EUR/BRL	5,6877	-0,10%	-12,41%	5,7296	5,7705	5,8866
EUR/PLN	4,5515	-0,37%	-4,88%	4,5692	4,5797	4,5971

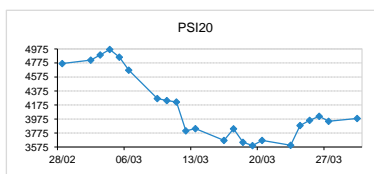

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1034	0,8890	119,34	1,0583	11,0821	7,4682	1,5616	1,79378	5,6877	11,6881
USD	0,9067	-	0,8055	108,05	0,9597	10,0520	6,7712	1,4162	1,6250	5,1465	10,5974

ACCIONISTA

TITULO	COTACAO	1D %	YTD %
ALTRI	3,530	1,20	-37,85
BCP	0,105	-0,28	-48,13
CORT. AMORIM	8,200	1,23	-27,43
CTT	2,282	11,21	-28,46
EDP	3,544	0,74	-8,28
EDP R	10,420	3,37	-0,76
Galp	9,980	2,42	-33,02
IBERSOL	4,910	-4,84	-38,63
J MARTINS	16,000	-0,53	9,10
MOTA ENGIL	1,073	-1,29	-42,62
NAVIGATOR	2,086	0,58	-39,51
NOS	3,042	-0,33	-36,63
PHAROL	0,069	-0,29	-30,92
RAMADA	2,850	-1,72	-51,20
REN	2,280	0,88	-16,18
SEMAPA	7,590	-0,52	-44,68
SONAE CAP.	0,391	-2,25	-48,07
SONAE SGPS	0,577	-0,09	-36,65

MAIORES GANHOS/PERDAS	
Título	Varição %
CTT	11,21
EDP R	3,37
Galp	2,42
CORT. AMORIM	1,23
ALTRI	1,20
J MARTINS	-0,53
MOTA ENGIL	-1,29
RAMADA	-1,72
SONAE CAP.	-2,25
IBERSOL	-4,84



INDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	3.983,24	1,02%	-23,61%	5.454,21	3.500,02
CAC40	4.379,15	0,64%	-26,75%	6.111,41	3.632,06
ESTX 50 PR	2.764,71	1,32%	-26,18%	3.867,28	2.302,84
XTRA DAX	9.815,97	1,90%	-25,91%	13.795,24	8.255,65
S&P 500	2.604,16	2,44%	-19,42%	3.393,52	2.191,86
IBEX 35	6.651,10	-1,87%	-30,35%	10.100,20	5.814,50
NIKKEI 225	19.084,97	-1,57%	-19,33%	24.115,95	16.358,19

