

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

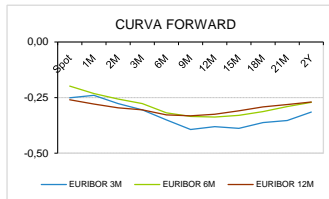
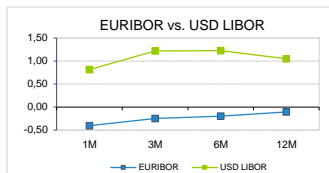
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

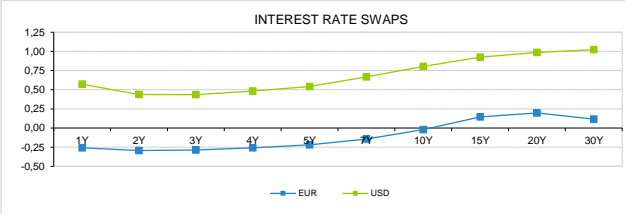
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4040	-2	8	1M	0,8140	-1	9	0,2421	-0,7322
3M	-0,2480	-3	18	3M	1,2189	-9	45	0,6798	-0,5856
6M	-0,1950	-2	20	6M	1,2259	0	49	0,7308	-0,5086
12M	-0,1050	-2	18	12M	1,0509	0	31	0,8366	-0,4104

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2588	-1	14	-0,3319	-0,1725	0,0041
2Y	-0,2935	-1	10	-0,3038	-0,1211	0,0480
3Y	-0,2860	-1	8	-0,2601	-0,0793	0,0920
4Y	-0,2575	-1	5	-0,2122	-0,0365	0,1339
5Y	-0,2192	-1	3	-0,1690	0,0073	0,1690
7Y	-0,1430	-2	3	-0,0814	0,0900	0,2480
10Y	-0,0217	-2	4	0,0429	0,2000	0,3243
15Y	0,1440	-2	10	0,1861	0,2758	0,3339
20Y	0,1970	-1	15	0,2123	0,2499	0,2648
30Y	0,1169	-3	22	0,1129	0,1193	0,1138

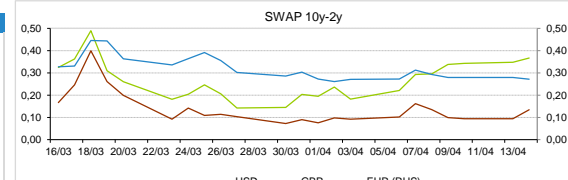
TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,75
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,5723	-3	7	0,3441	0,6132	0,9260
2Y	0,4371	-2	-2	0,3911	0,6890	0,9715
3Y	0,4358	-2	-7	0,4624	0,7733	1,0130
4Y	0,4816	-1	-9	0,5150	0,8315	1,0496
5Y	0,5416	-1	-9	0,6060	0,8770	1,0789
7Y	0,6669	-1	-4	0,7265	0,9480	1,0970
10Y	0,8040	0	3	0,8545	1,0180	1,1140
15Y	0,9250	1	13	0,9540	1,0680	1,1355
20Y	0,9853	1	18	1,0045	1,0810	1,1255
30Y	1,0229	2	23	1,0240	1,0660	1,0807

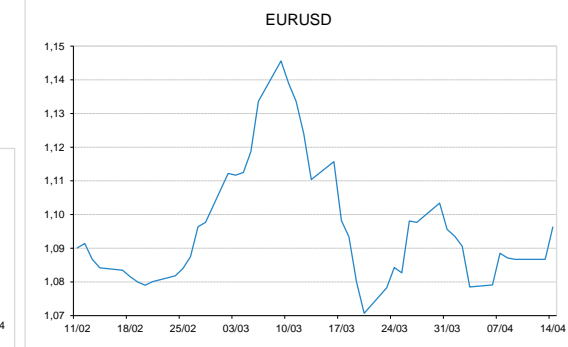
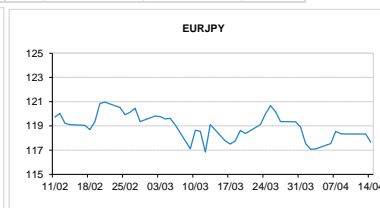
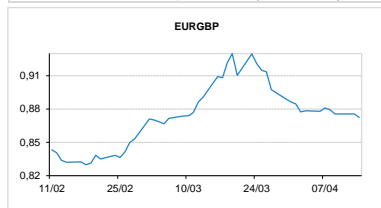


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	29,85	-1,89	-5,59	OT 2Y	0,063	0,03	12,80
JETFUEL	208,64	-25,14	-134,28	OT 5Y	0,501	0,02	7,60
DIESEL	265,20	-26,55	-80,80	OT 10Y	0,946	0,04	12,70
COBRE	5.032,00	17,00	-515,50	BUND 10Y	-0,823	-3,67	18,80
ZINCO	1.894,25	-21,50	-81,25	SCHATZ 2Y	-0,060	-3,44	23,50
OURO	1.733,66	19,51	203,83	T-NOTE 10Y	1,797	-2,12	-18,50
TRIGO	549,75	-5,75	42,75	T-NOTE 2Y	0,854	-1,86	-0,90
LICENÇA C02	19,74	-1,34	-2,20	GILT 10Y	0,296	1,96	-5,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0963	0,88%	-1,74%	1,0990	1,1017	1,1076
EUR/GBP	0,87253	0,36%	4,20%	0,8740	0,8758	0,8799
EUR/JPY	117,66	0,57%	0,09%	117,66	117,66	117,66
EUR/CHF	1,0537	0,15%	0,30%	1,0529	1,0522	1,0506
EUR/BRL	5,7073	-0,63%	-2,02%	5,7457	5,7755	5,8331
EUR/PLN	4,5336	0,63%	-2,02%	4,5469	4,5575	4,5775



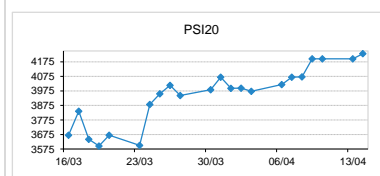
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0963	0,8725	117,66	1,0537	10,9216	7,4636	1,5254	1,70894	5,7073	11,3066
USD	0,9116	-	0,794	107,215	0,9607	9,9597	6,8035	1,3891	1,5574	5,1876	10,3228

ACCIONISTA

TITULO	COTACAO	1D %	YTD %
ALTRI	4,506	3,82	-20,67
BCP	0,106	3,20	-47,58
CORT. AMORIM	8,660	1,05	-23,36
CTT	2,365	2,83	-25,86
EDP	3,715	-1,28	-3,86
EDP R	10,420	-2,98	-0,76
GALP	10,160	-1,07	-31,81
IBERSOL	4,590	2,68	-42,63
J MARTINS	15,635	3,27	6,61
MOTA ENGIL	1,294	-2,56	-30,80
NAVIGATOR	2,446	1,41	-29,07
NOS	3,434	5,92	-28,46
PHAROL	0,071	3,80	-28,71
RAMADA	2,950	2,43	-49,49
REN	2,440	-0,20	-10,29
SEMAPA	9,260	-0,54	-32,51
SONAE CAP.	0,524	5,43	-30,41
SONAE SGPS	0,686	-1,22	-24,62

MAIORES GANHOS/PERDAS	
Título	Variação %
NOS	5,92
SONAE CAP.	5,43
ALTRI	3,82
PHAROL	3,80
J MARTINS	3,27
GALP	-1,07
SONAE SGPS	-1,22
EDP	-1,28
MOTA ENGIL	-2,56
EDP R	-2,98



INDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.231,03	0,83%	-18,85%	5.454,21	3.500,02
CAC40	4.523,91	0,38%	-24,32%	6.111,41	3.632,06
ESTX 50 PR	2.917,74	0,86%	-22,09%	3.867,28	2.302,84
XTRA DAX	10.696,56	1,25%	-19,27%	13.795,24	8.255,65
S&P 500	2.822,95	2,21%	-12,63%	3.393,52	2.191,86
IBEX 35	7.108,60	0,54%	-25,56%	10.100,20	5.814,50
NIKKEI 225	19.638,81	3,13%	-16,98%	24.115,95	16.358,19

