

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

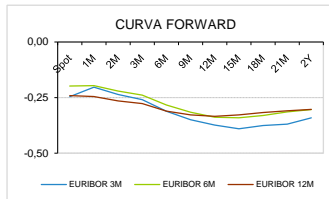
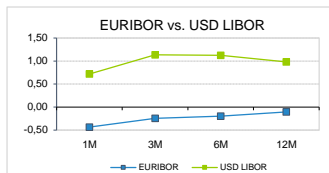
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

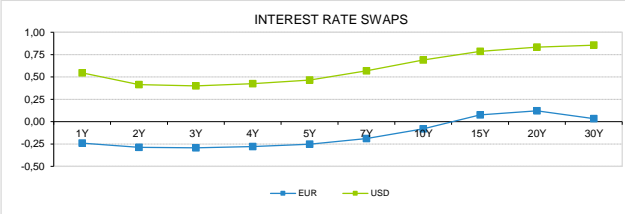
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4340	0	6	1M	0,7183	-3	11	0,2553	-0,7220
3M	-0,2430	-2	17	3M	1,1353	0	25	0,6715	-0,5782
6M	-0,1950	-1	18	6M	1,1250	-3	28	0,7351	-0,5218
12M	-0,1050	-1	16	12M	0,9813	-3	16	0,8549	-0,4256

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2403	0	15	-0,3416	-0,2350	-0,0783
2Y	-0,2875	0	10	-0,3239	-0,1932	-0,0342
3Y	-0,2928	1	6	-0,2935	-0,1551	0,0086
4Y	-0,2782	1	3	-0,2582	-0,1138	0,0489
5Y	-0,2525	1	0	-0,2225	-0,0721	0,0983
7Y	-0,1898	1	-3	-0,1437	0,0080	0,1595
10Y	-0,0800	1	-3	-0,0266	0,1146	0,2339
15Y	0,0757	1	3	0,1076	0,1871	0,2417
20Y	0,1210	1	7	0,1301	0,1603	0,1717
30Y	0,0340	1	13	0,0264	0,0272	0,0194

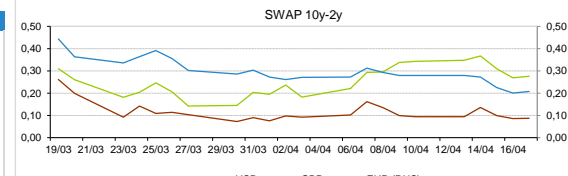
TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suça	-0,75
China	5,75
Brasil	3,75
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,5455	-1	-3	0,3301	0,4930	0,7894
2Y	0,4143	0	-9	0,3438	0,5550	0,7920
3Y	0,4000	1	-14	0,3665	0,6377	0,8701
4Y	0,4239	1	-17	0,4220	0,6630	0,8978
5Y	0,4655	1	-19	0,5192	0,7340	0,9238
7Y	0,5693	1	-20	0,6320	0,8176	0,9105
10Y	0,6904	1	-17	0,7419	0,8310	0,9215
15Y	0,7855	1	-10	0,8150	0,9029	0,9604
20Y	0,8330	1	-6	0,8550	0,8975	0,9499
30Y	0,8553	1	-1	0,8557	0,8839	0,8917

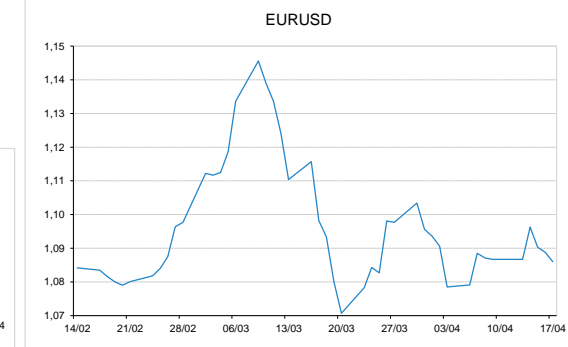
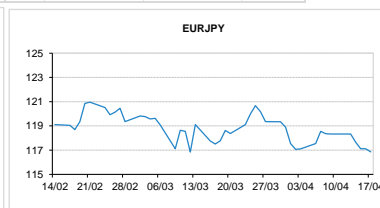
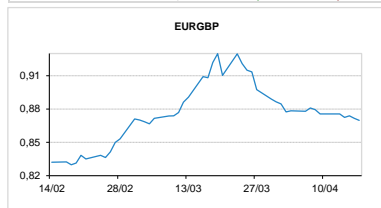


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	28,21	0,39	-2,20	OT 2Y	0,131	-0,02	-14,50
JETFUEL	216,41	13,37	-64,86	OT 5Y	0,550	0,01	-38,10
DIESEL	270,65	13,62	-35,86	OT 10Y	0,961	0,00	-48,80
COBRE	5.116,50	28,50	-150,50	BUND 10Y	-0,914	-0,48	-27,50
ZINCO	1.933,25	7,25	-6,25	SCHATZ 2Y	-0,085	-1,14	6,10
OURO	1.692,04	-21,58	157,14	T-NOTE 10Y	1,711	-0,28	-47,60
TRIGO	533,75	3,25	33,75	T-NOTE 2Y	0,831	0,00	-19,60
LICENÇA C02	21,69	0,75	3,38	GILT 10Y	0,260	0,25	-49,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,086	-0,26%	-1,11%	1,0885	1,0910	1,0965
EUR/GBP	0,86978	0,21%	4,42%	0,8712	0,8730	0,8769
EUR/JPY	116,86	0,22%	0,55%	116,86	116,86	116,86
EUR/CHF	1,0516	-0,06%	0,56%	1,0509	1,0499	1,0480
EUR/BRL	5,7211	-0,81%	-3,72%	5,7568	5,7890	5,8527
EUR/PLN	4,5213	0,62%	-1,13%	4,5332	4,5425	4,5606



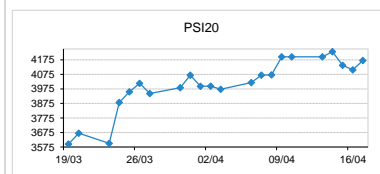
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0860	0,8698	116,86	1,0516	10,8653	7,4593	1,5267	1,71171	5,7211	11,2470
USD	0,9184	-	0,7998	107,51	0,9660	9,9794	6,8507	1,4037	1,5723	5,2715	10,3505

ACCIONISTA

TITULO	COTACAO	1D %	YTD %
ALTRI	4,566	3,40	-19,61
BCP	0,098	2,61	-51,48
CORT. AMORIM	8,720	3,81	-22,83
CTT	2,355	0,86	-26,18
EDP	3,768	-0,03	-2,48
EDP R	10,820	0,74	3,05
GALP	9,604	3,69	-35,54
IBERSOL	4,300	-2,27	-46,25
J MARTINS	15,880	1,63	8,29
MOTA ENGIL	1,196	-0,33	-36,04
NAVIGATOR	2,354	1,29	-31,74
NOS	3,354	0,60	-30,13
PHAROL	0,069	-0,15	-31,12
RAMADA	2,880	1,05	-50,68
REN	2,440	0,00	-10,29
SEMAPA	9,100	2,59	-33,67
SONAE CAP.	0,496	3,33	-34,13
SONAE SGPS	0,670	2,84	-26,43

MAIORES GANHOS/PERDAS	
Título	Variação %
CORT. AMORIM	3,81
GALP	3,69
ALTRI	3,40
SONAE CAP.	3,33
SONAE SGPS	2,84
EDP	-0,03
PHAROL	-0,15
MOTA ENGIL	-0,33
IBERSOL	-2,27



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.170,80	1,56%	-20,01%	5.454,21	3.500,02
CAC40	4.483,38	3,06%	-25,00%	6.111,41	3.632,06
ESTX 50 PR	2.880,10	2,41%	-23,10%	3.867,28	2.302,84
XTRA DAX	10.597,38	2,87%	-20,01%	13.795,24	8.255,65
S&P 500	2.836,28	1,31%	-12,21%	3.393,52	2.191,86
IBEX 35	6.870,70	1,59%	-28,05%	10.100,20	5.814,50
NIKKEI 225	19.897,26	3,15%	-15,89%	24.115,95	16.358,19

