

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

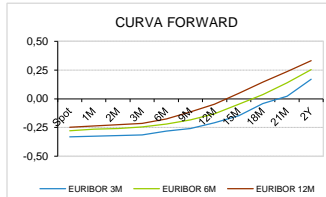
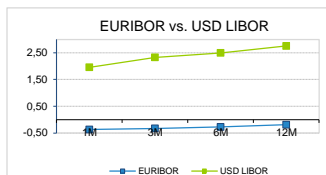
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

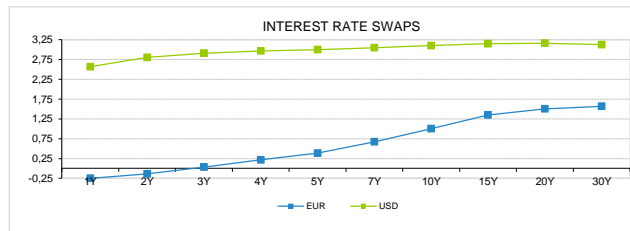
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,9597	-1	6	0,5005	-0,7865
3M	-0,3240	0	0	3M	2,3300	0	-3	0,6190	-0,7290
6M	-0,2710	0	0	6M	2,4975	0	-2	0,7341	-0,6476
12M	-0,1870	0	0	12M	2,7541	-1	-1	0,9183	-0,5248

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2481	0	1	-0,0500	0,7125	1,2740
2Y	-0,1360	-1	0	0,1390	0,8630	1,3765
3Y	0,0350	-2	-2	0,3300	1,0079	1,4685
4Y	0,2170	-3	-4	0,5000	1,1170	1,5530
5Y	0,3840	-3	-5	0,6520	1,2220	1,6280
7Y	0,6730	-4	-5	0,9070	1,4010	1,7483
10Y	1,0050	-4	-4	1,1965	1,5876	1,8470
15Y	1,3510	-3	-3	1,4709	1,7398	1,9040
20Y	1,5070	-3	-2	1,5864	1,7712	1,8745
30Y	1,5710	-2	1	1,6092	1,7295	1,7925

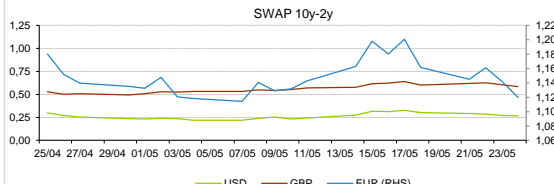
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



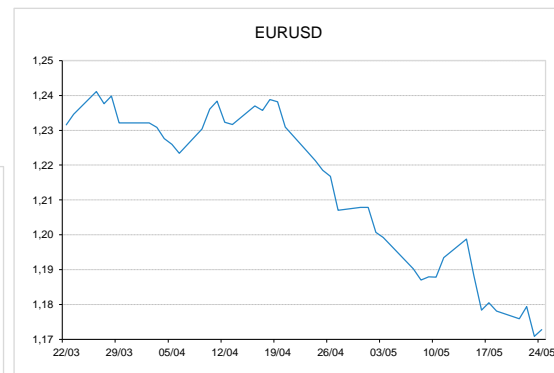
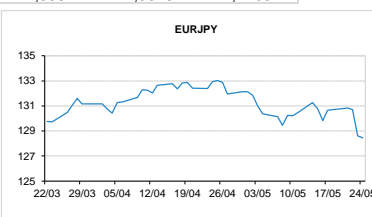
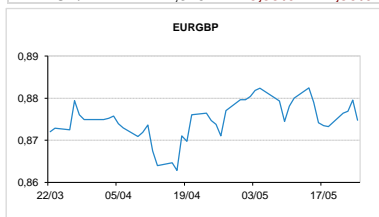
INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5700	0	3	2,9421	3,0415	3,0030
2Y	2,8040	0	7	2,9465	3,0120	3,0535
3Y	2,9130	0	8	2,9630	3,0344	3,0688
4Y	2,9690	0	10	3,0091	3,0130	3,0480
5Y	3,0010	0	10	2,9940	3,0230	3,1005
7Y	3,0490	0	12	3,0348	3,0485	3,0900
10Y	3,1040	0	13	3,0430	3,1035	3,0950
15Y	3,1510	0	13	3,0595	3,0800	3,0840
20Y	3,1610	0	13	3,0859	3,0580	3,0550
30Y	3,1250	0	12	3,0080	3,0045	2,9940



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	79,21	-0,59	6,14	OT 2Y	-0,031	0,00	13,10
JETFUEL	747,50	1,50	39,75	OT 5Y	0,730	-0,03	15,10
DIESEL	704,75	2,00	47,25	OT 10Y	1,907	-0,05	22,90
COBRE	6.835,00	-112,00	-76,50	BUND 10Y	-0,014	-3,23	-18,40
ZINCO	3.033,00	-27,00	-197,50	SCHATZ 2Y	-0,018	-0,69	-8,90
OURO	1.305,40	12,00	-24,99	T-NOTE 10Y	3,648	-1,86	-2,50
TRIGO	538,25	7,25	54,00	T-NOTE 2Y	2,852	-3,12	-1,50
LICENÇA C02	16,24	0,23	3,01	GILT 10Y	1,547	-3,28	-15,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1728	0,17%	-3,97%	1,1811	1,1899	1,2091
EUR/GBP	0,87475	0,55%	-0,01%	0,8770	0,8796	0,8856
EUR/JPY	128,46	0,12%	3,47%	128,46	128,46	128,46
EUR/CHF	1,1627	0,17%	3,01%	1,1615	1,1602	1,1581
EUR/BRL	4,2729	-0,62%	-0,57%	4,3396	4,4024	4,5463
EUR/PLN	4,3167	-0,33%	-2,56%	4,3397	4,3629	4,4103

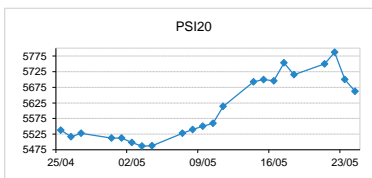

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1728	0,8748	128,46	1,1627	10,2687	7,4490	1,5143	1,55059	4,2729	9,4883
USD	0,8530	-	0,7477	109,035	0,9910	8,7539	6,3542	1,2899	1,3219	3,6508	8,0950

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	7,830	0,77	51,42
BCP	0,276	-1,78	1,54
CORT. AMORIM	11,7200	0,17	13,79
CTT	2,8920	-0,75	-17,54
EDP	3,406	-2,01	18,06
EDP R	8,060	-1,04	15,69
GALP	16,635	-0,30	8,55
IBERSOL	11,100	-1,77	-8,64
J MARTINS	13,910	1,09	-14,11
MOTA ENGIL	3,465	-1,98	-5,41
NAVIGATOR	5,340	-0,56	25,59
NOS	4,714	0,30	-13,99
NOVABASE	2,910	-0,68	-4,56
PHAROL	0,274	-1,62	9,60
REN	2,450	-0,81	-1,17
SEMAPA	21,650	0,46	21,66
SONAE CAP.	1,010	-0,79	13,87
SONAE SGPS	1,140	-1,04	1,24
-	-	-	-
-	-	-	-

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	1,09
ALTRI	0,77
SEMAPA	0,46
NOS	0,30
CORT. AMORIM	0,17
PHAROL	-1,62
IBERSOL	-1,77
BCP	-1,78
MOTA ENGIL	-1,98
EDP	-2,01



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.662,00	-0,67%	5,08%	5.801,45	5.014,62
CAC40	5.548,45	-0,31%	4,44%	5.657,44	4.995,07
ESTX 50 PR	3.521,76	-0,57%	0,51%	3.708,82	3.261,86
XTRA DAX	12.855,09	-0,94%	-0,48%	13.596,89	11.726,62
S&P 500	2.717,77	-0,59%	1,63%	2.872,87	2.397,99
IBEX 35	9.996,00	-0,29%	-0,48%	11.048,00	9.327,60
NIKKEI 225	22.437,01	-1,11%	-1,44%	24.129,34	19.239,52

