

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

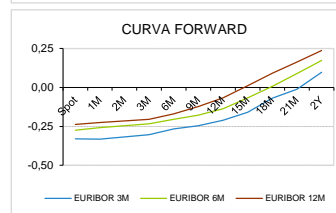
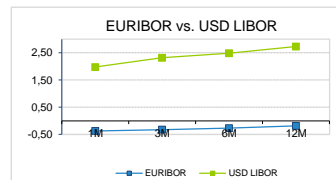
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

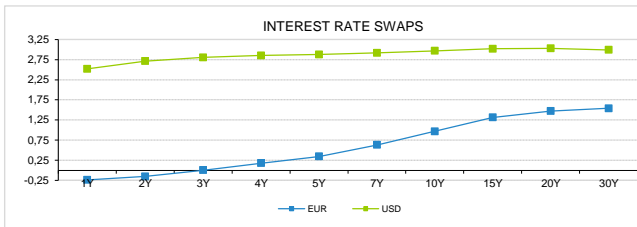
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,9756	1	8	0,4982	-0,7865
3M	-0,3220	0	1	3M	2,3181	0	-5	0,6107	-0,7336
6M	-0,2690	0	0	6M	2,4819	0	-4	0,7231	-0,6478
12M	-0,1860	0	0	12M	2,7314	-1	-4	0,9006	-0,5256

INTEREST RATE SWAPS					
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,2377	0	2	-0,0666	0,6028
2Y	-0,1530	-2	-3	0,0853	0,7571
3Y	0,0030	-3	-6	0,2574	0,8939
4Y	0,1780	-4	-8	0,4185	1,0160
5Y	0,3430	-5	-9	0,5633	1,1213
7Y	0,6310	-5	-10	0,8186	1,3122
10Y	0,9670	-5	-9	1,1109	1,4970
15Y	1,3140	-5	-7	1,3925	1,6566
20Y	1,4740	-5	-5	1,5106	1,6942
30Y	1,5390	-5	-3	1,5397	1,6581

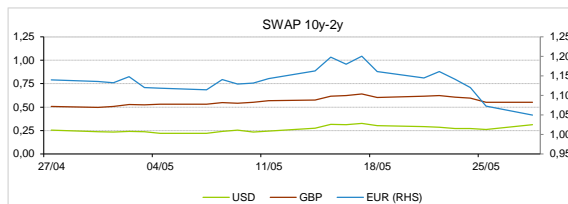
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



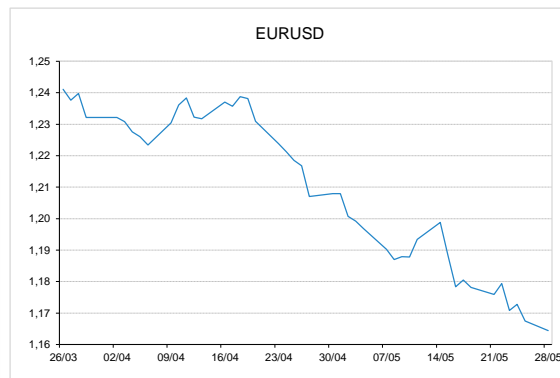
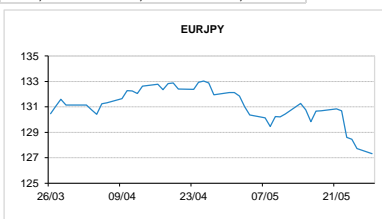
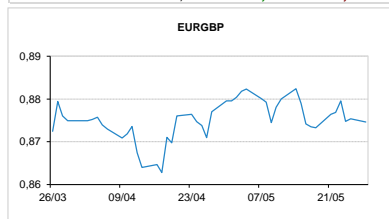
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5200	0	-4	2,8778	2,9604	2,8417
2Y	2,7140	-1	-5	2,9560	2,9906	2,9480
3Y	2,8040	-1	-6	2,9599	2,9934	2,9910
4Y	2,8520	-2	-6	2,9727	3,0055	3,0551
5Y	2,8760	-2	-8	2,9790	3,0206	3,0784
7Y	2,9160	-2	-8	3,0006	3,0513	3,0847
10Y	2,9690	-2	-8	3,0305	3,0828	3,0945
15Y	3,0180	-2	-7	3,0671	3,0878	3,1009
20Y	3,0280	-2	-8	3,0645	3,0709	3,0602
30Y	2,9930	-2	-8	3,0204	3,0174	3,0093



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	75,16	-1,28	1,37	OT 2Y	0,126	0,03	30,00
JETFUEL	727,00	-20,50	26,50	OT 5Y	0,894	0,10	29,40
DIESEL	686,25	-18,50	34,50	OT 10Y	2,071	0,12	38,60
COBRE	6.858,00	5,00	-123,00	BUND 10Y	-0,145	-6,84	-27,30
ZINCO	3.055,50	14,00	-80,50	SCHATZ 2Y	-0,087	-4,81	-14,40
OURO	1.298,77	-2,93	-24,58	T-NOTE 10Y	3,572	-4,36	-10,30
TRIGO	543,00	12,75	44,00	T-NOTE 2Y	2,793	-3,89	-9,00
LICENÇA C02	16,33	0,33	2,77	GILT 10Y	1,575	0,00	-18,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1644	-0,27%	-3,60%	1,1727	1,1815	1,2004
EUR/GBP	0,87465	0,09%	0,57%	0,8769	0,8795	0,8854
EUR/JPY	127,33	0,31%	3,76%	127,33	127,33	127,33
EUR/CHF	1,1550	-0,10%	3,62%	1,1538	1,1526	1,1504
EUR/BRL	4,3146	-1,39%	-1,90%	4,3819	4,4465	4,5921
EUR/PLN	4,3008	0,28%	-1,46%	4,3241	4,3467	4,3933

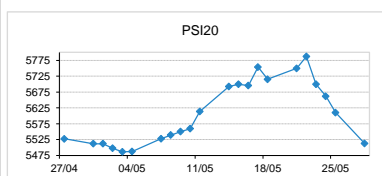

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1644	0,8747	127,33	1,1550	10,2473	7,4485	1,5138	1,54097	4,3146	9,5324
USD	0,8605	-	0,7519	109,35	0,9938	8,8091	6,4090	1,3015	1,3249	3,7088	8,1916

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	7,450	-2,99	44,07
BCP	0,260	-3,34	-4,30
CORT. AMORIM	11,7800	1,03	14,37
CTT	2,8380	-0,84	-19,08
EDP	3,378	-1,23	17,09
EDP R	8,020	-0,87	15,11
GALP	15,600	-3,44	1,79
IBERSOL	11,300	1,35	-7,00
J MARTINS	13,790	-1,43	-14,85
MOTA ENGIL	3,385	0,00	-7,59
NAVIGATOR	5,320	-0,75	25,12
NOS	4,716	0,21	-13,96
NOVABASE	2,810	0,36	-7,84
PHAROL	0,263	-1,50	5,00
REN	2,406	-0,58	-2,94
SEMAPA	21,500	0,70	20,82
SONAE CAP.	0,928	-7,75	4,62
SONAE SGPS	1,057	-4,95	-6,13

MAIORES GANHOS/PERDAS	
Título	Variação %
IBERSOL	1,35
CORT. AMORIM	1,03
SEMAPA	0,70
NOVABASE	0,36
NOS	0,21
ALTRI	-2,99
BCP	-3,34
GALP	-3,44
SONAE SGPS	-4,95
SONAE CAP.	-7,75



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.513,02	-1,74%	2,31%	5.801,45	5.014,62
CAC40	5.508,93	-0,61%	3,70%	5.657,44	4.995,07
ESTX 50 PR	3.482,64	-0,93%	-0,61%	3.708,82	3.261,86
XTRA DAX	12.863,46	-0,58%	-0,42%	13.596,89	11.726,62
S&P 500	2.721,33	-0,24%	1,78%	2.872,87	2.403,59
IBEX 35	9.764,40	-0,63%	-2,78%	11.048,00	9.327,60
NIKKEI 225	22.481,09	0,13%	-1,25%	24.129,34	19.239,52

