

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

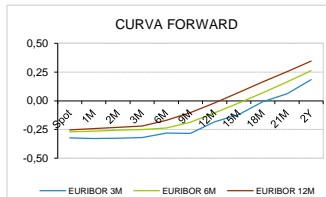
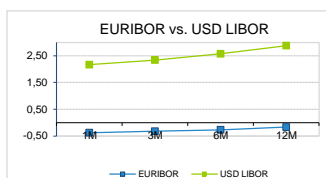
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

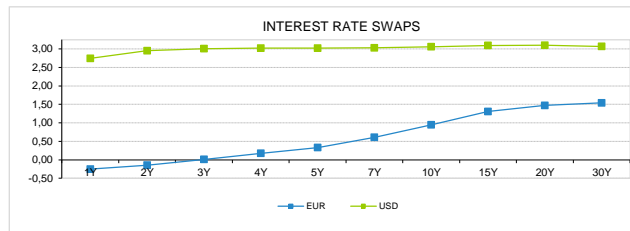
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	2,1681	0	10	0,7240	-0,7768
3M	-0,3190	0	0	3M	2,3388	0	3	0,7973	-0,7308
6M	-0,2680	0	0	6M	2,5708	0	6	0,8926	-0,6534
12M	-0,1680	0	0	12M	2,8794	0	7	1,0486	-0,5186

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2520	0	0	-0,0190	0,6894	1,2360
2Y	-0,1430	0	2	0,1605	0,8380	1,3435
3Y	0,0120	0	4	0,3360	0,9697	1,4435
4Y	0,1760	1	6	0,4975	1,0888	1,5413
5Y	0,3330	1	8	0,6427	1,1980	1,6190
7Y	0,6100	1	9	0,8959	1,3870	1,7220
10Y	0,9480	1	9	1,1928	1,5819	1,8535
15Y	1,3060	1	9	1,4737	1,7398	1,9195
20Y	1,4720	1	9	1,5959	1,7832	1,8955
30Y	1,5410	1	9	1,6241	1,7463	1,8145

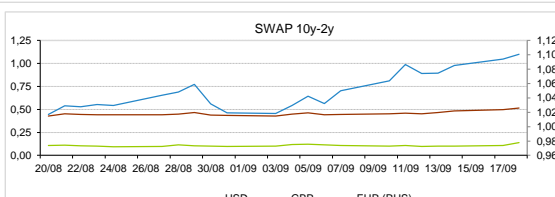
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,75
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



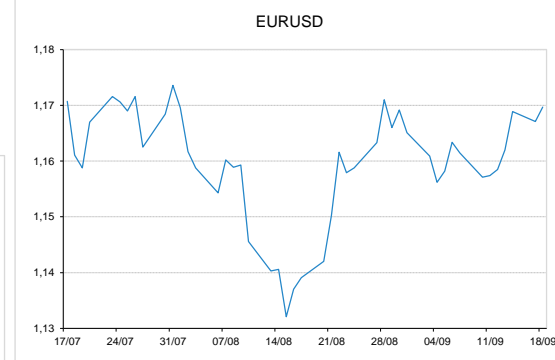
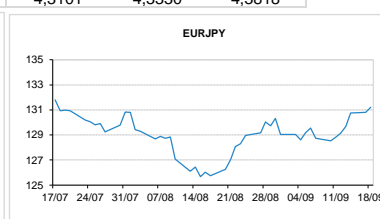
INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7430	1	11	3,1793	3,0780	3,0680
2Y	2,9540	3	13	3,1591	3,0685	3,0760
3Y	3,0080	3	13	3,1371	3,0690	3,0355
4Y	3,0200	3	13	3,1050	3,0730	3,1070
5Y	3,0240	4	13	3,0550	3,0810	3,1517
7Y	3,0310	4	11	3,0980	3,1110	3,1490
10Y	3,0600	4	10	3,1265	3,1340	3,1590
15Y	3,0940	4	9	3,1420	3,1138	3,1540
20Y	3,0980	4	9	3,1380	3,1310	3,1280
30Y	3,0690	4	8	3,0990	3,1108	3,0770



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,97	0,92	6,90	OT 2Y	-0,101	0,01	5,50
JETFUEL	728,00	4,50	38,50	OT 5Y	0,691	0,02	1,50
DIESEL	689,00	5,25	34,50	OT 10Y	1,854	0,02	-0,10
COBRE	5.950,50	-28,00	19,00	BUND 10Y	0,096	2,20	18,20
ZINCO	2.311,50	-16,50	-81,00	SCHATZ 2Y	0,101	0,92	11,20
OURO	1.199,33	-2,14	14,28	T-NOTE 10Y	3,722	2,71	13,50
TRIGO	509,50	3,25	-70,25	T-NOTE 2Y	3,212	1,57	15,70
LICENÇA C02	20,22	-0,72	2,08	GILT 10Y	1,698	3,12	17,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1697	0,22%	2,43%	1,1780	1,1876	1,2078
EUR/GBP	0,88963	-0,10%	0,58%	0,8924	0,8953	0,9019
EUR/JPY	131,21	-0,32%	-3,78%	131,21	131,21	131,21
EUR/CHF	1,1249	-0,04%	1,20%	1,1238	1,1224	1,1202
EUR/BRL	4,8264	0,08%	-5,52%	4,8999	4,9809	5,1710
EUR/PLN	4,2888	0,23%	0,45%	4,3101	4,3330	4,3818

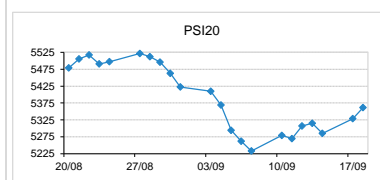

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1697	0,8896	131,21	1,1249	10,4085	7,4604	1,5175	1,61975	4,8264	9,5292
USD	0,8547	-	0,7604	112,33	0,9620	8,9060	6,3765	1,2995	1,3873	4,1393	8,1503

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	8,390	3,20	62,25
BCP	0,249	1,63	-8,31
CORT. AMORIM	11,4600	1,60	11,26
CTT	3,3860	0,89	-3,45
EDP	3,250	-0,43	12,65
EDP R	8,460	0,36	21,43
GALP	16,330	-0,73	6,56
IBERSOL	9,560	-0,21	-5,58
J MARTINS	13,010	0,00	-19,67
MOTA ENGIL	2,165	0,00	-40,90
NAVIGATOR	4,310	1,60	2,13
NOS	5,105	0,20	-6,86
NOVABASE	2,680	-0,37	-12,10
PHAROL	0,181	-1,20	-27,44
REN	2,456	0,57	-0,93
SEMAPA	17,580	-0,34	-1,21
SONAE CAP.	0,800	0,38	-9,81
SONAE SGPS	0,952	4,39	-15,45

MAIORES GANHOS/PERDAS	
Título	Variação %
SONAE SGPS	4,39
ALTRI	3,20
BCP	1,63
NAVIGATOR	1,60
CORT. AMORIM	1,60
SEMAPA	-0,34
NOVABASE	-0,37
EDP	-0,43
GALP	-0,73
PHAROL	-1,20



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.361,16	0,61%	-0,50%	5.801,45	5.208,33
CAC40	5.363,79	0,28%	0,96%	5.657,44	5.038,12
ESTX 50 PR	3.358,46	0,37%	-4,15%	3.708,82	3.261,86
XTRA DAX	12.157,67	0,51%	-5,88%	13.596,89	11.726,62
S&P 500	2.907,45	0,65%	8,75%	2.916,50	2.488,03
IBEX 35	9.447,50	0,46%	-5,94%	10.643,40	9.111,10
NIKKEI 225	23.420,54	1,41%	2,88%	24.129,34	19.787,65

