

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

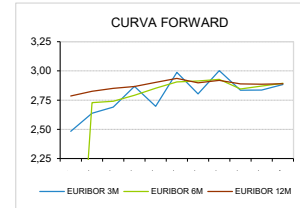
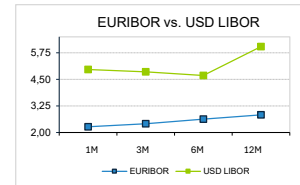
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

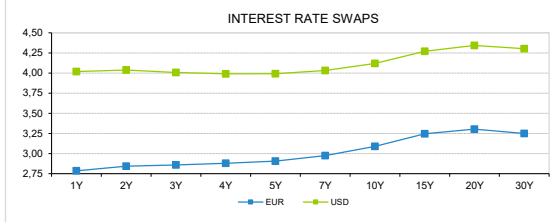
INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	
1M	2,2700	1	18	1M	4,9602	0	-35	GBP
3M	2,4120	3	2	3M	4,8537	0	-42	CHF
6M	2,6260	2	3	6M	4,6821	-1	-45	
12M	2,8310	2	-1	12M	6,0414	8	31	

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	2,7850	1	-4	2,8993	2,9472
2Y	2,8420	0	-6	2,8948	2,9831
3Y	2,8580	0	-4	2,9110	3,0240
4Y	2,8790	0	-4	2,9380	3,0690
5Y	2,9060	-1	-3	2,9711	3,1170
7Y	2,9735	-1	-3	3,0480	3,2040
10Y	3,0891	-2	-3	3,1660	3,3160
15Y	3,2450	-2	-3	3,3041	3,4043
20Y	3,3030	-2	-2	3,3397	3,3950
30Y	3,2490	-2	0	3,2629	3,2775

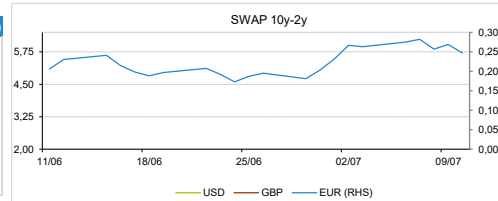
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,35
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0179	1	11	4,0470	3,9390	4,0960
2Y	4,0369	1	5	3,9940	3,9730	4,1420
3Y	4,0074	1	3	3,9760	4,0120	4,1870
4Y	3,9905	1	2	3,9830	4,0550	4,2310
5Y	3,9923	1	1	4,0040	4,0960	4,2740
7Y	4,0322	0	0	4,0640	4,1790	4,3590
10Y	4,1193	0	-1	4,1670	4,3000	4,4580
15Y	4,2704	0	-1	4,3110	4,4070	4,5160
20Y	4,3432	0	0	4,3640	4,4190	4,4840
30Y	4,3032	-1	1	4,3020	4,3100	4,3210

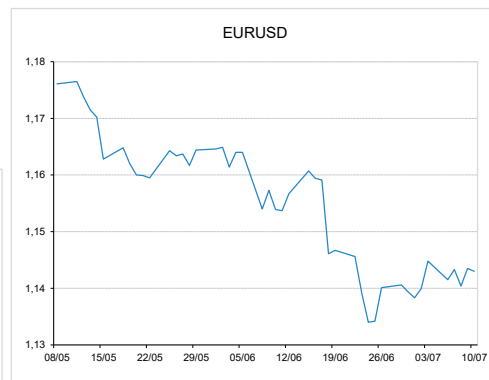
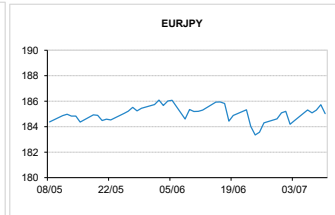
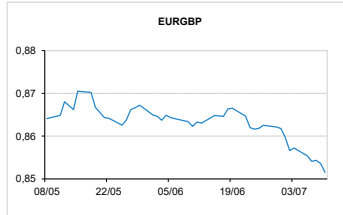


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	75,61	-0,69	-15,86	OT 2Y	2,646	0,00	-4,80
JETFUEL	1,070,25	-47,00	-44,00	OT 5Y	2,923	-0,01	-3,70
DIESEL	1,051,50	-56,75	12,00	OT 10Y	3,405	-0,02	-5,60
COBRE	13,481,00	324,00	-125,50	BUND 10Y	2,996	-2,24	-4,40
ZINCO	3,647,51	126,80	100,31	SCHATZ 2Y	3,003	-0,50	-7,20
OURO	4,110,93	-18,19	39,12	T-NOTE 10Y	4,827	0,56	-0,90
TRIGO	646,75	27,00	47,25	T-NOTE 2Y	4,422	2,02	3,20
LICENÇA C02	79,38	0,34	1,88	GILT 10Y	5,576	-5,28	-6,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1430	-0,04%	-0,94%	1,1473	1,1517	1,1605
EUR/GBP	0,85155	0,24%	1,26%	0,85474	0,85804	0,86463
EUR/JPY	185,020	0,38%	0,09%	185,013	185,006	184,993
EUR/CHF	0,9224	-0,01%	0,01%	0,9166	0,9105	0,8987
EUR/BRL	5,8381	0,20%	2,49%	5,9838	6,1218	6,4040
EUR/PLN	4,3292	0,04%	-1,79%	4,3452	4,3583	4,3819



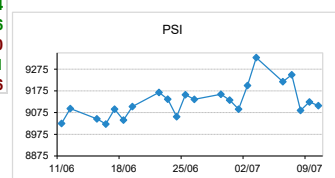
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1430	0,8516	185,02	0,9224	11,0250	7,4751	1,6166	1,64389	5,8381	11,1684
USD	0,8756	-	0,7459	161,84	0,8079	9,6560	6,5449	1,4152	1,4398	5,1099	9,7725

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,685	-1,06	4,11
BCP	1,037	-0,14	15,65
CORT. AMORIM	6,330	-0,47	-4,24
CTT	5,800	-1,02	-21,94
EDP	4,469	0,70	14,15
EDP R	13,750	0,00	14,20
GALP	19,570	-0,15	33,77
IBERSOL	9,380	0,21	-5,25
J MARTINS	16,380	-0,55	-19,15
MOTA ENGIL	4,514	-0,40	-8,77
NAVIGATOR	3,272	-0,91	4,20
NOS	4,916	0,70	24,84
REN	3,680	-0,81	14,46
SEMAPA	20,650	-0,48	-1,20
SONAE SGPS	2,120	-0,47	31,51
TEIX. DUARTE	0,490	0,00	-22,96

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP	0,70
NOS	0,70
IBERSOL	0,21
J MARTINS	-0,55
REN	-0,81
NAVIGATOR	-0,91
CTT	-1,02
ALTRI	-1,06



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	9.106,84	-0,19%	10,20%	9.516,43	7.590,90
CAC40	8.338,97	0,15%	2,32%	8.642,23	7.505,27
ESTX 50 PR	6.269,97	-0,23%	8,26%	6.431,42	5.154,83
XTRA DAX	25.067,09	-0,20%	2,35%	25.900,10	21.863,81
S&P 500	7.550,12	0,14%	10,35%	7.620,90	6.201,59
IBEX 35	19.384,70	0,32%	12,00%	19.879,10	13.855,50
NIKKEI 225	68.557,73	1,20%	36,19%	72.831,73	39.288,90

