

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

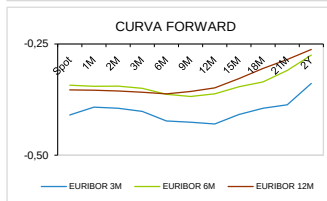
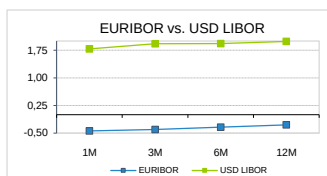
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

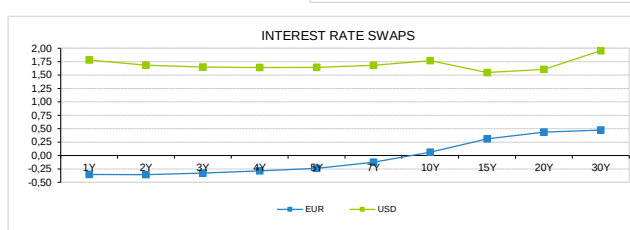
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4400	0	2	1M	1,7859	-1	-25	0,7128	-0,7896
3M	-0,4010	0	2	3M	1,9271	-1	-17	0,7965	-0,7608
6M	-0,3390	0	5	6M	1,9299	-1	-13	0,8745	-0,6898
12M	-0,2760	0	5	12M	1,9888	-1	-5	0,9833	-0,5540

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3523	0	7	-0,3488	-0,1533	0,0903
2Y	-0,3570	-1	9	-0,3081	-0,0925	0,1610
3Y	-0,3270	-1	12	-0,2558	-0,0315	0,2300
4Y	-0,2870	-1	14	-0,1970	0,0340	0,3000
5Y	-0,2380	-1	16	-0,1416	0,1010	0,3660
7Y	-0,1250	-1	20	-0,0148	0,2330	0,4768
10Y	0,0620	-2	22	0,1738	0,3967	0,6007
15Y	0,3100	-3	26	0,3981	0,5514	0,6840
20Y	0,4360	-3	28	0,5015	0,5991	0,6739
30Y	0,4740	-3	29	0,5124	0,5616	0,5943

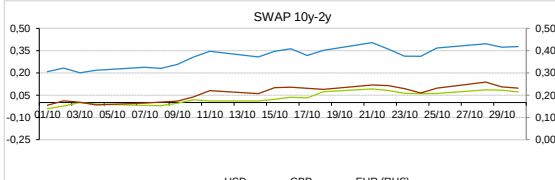
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	5,50
Austrália	0,75
Índia	4,00



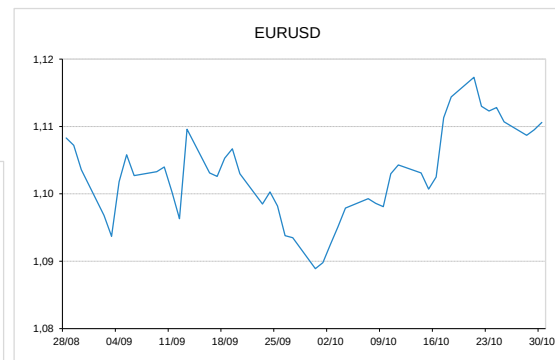
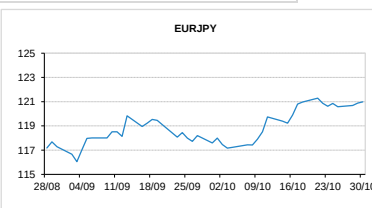
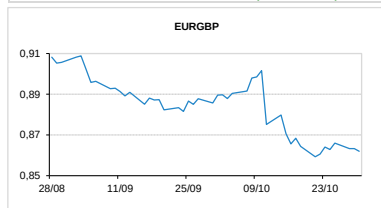
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7810	4	-7	1,5292	1,5265	1,6665
2Y	1,6840	6	3	1,5286	1,5520	1,7273
3Y	1,6500	7	8	1,5382	1,5850	1,7410
4Y	1,6390	10	10	1,5300	1,6502	1,7780
5Y	1,6430	7	12	1,5560	1,6901	1,8490
7Y	1,6820	8	19	1,6205	1,7663	1,8670
10Y	1,7680	8	18	1,7245	1,8130	1,9180
15Y	1,5480	-8	9	1,8110	1,8885	1,9550
20Y	1,6040	-7	9	1,8620	1,9403	1,9924
30Y	1,9540	8	23	1,8815	1,9120	1,9365



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	60,91	-0,68	1,66	OT 2Y	-0,531	-0,01	6,40
JETFUEL	628,67	-0,54	-21,83	OT 5Y	-0,178	-0,01	10,20
DIESEL	594,17	-2,83	-14,25	OT 10Y	0,213	-0,02	5,20
COBRE	5.921,00	19,50	160,50	BUND 10Y	-0,800	-0,35	21,60
ZINCO	2.587,00	-3,50	261,50	SCHATZ 2Y	-0,009	0,46	14,20
OURO	1.493,59	5,87	23,05	T-NOTE 10Y	2,628	-2,14	8,10
TRIGO	509,75	-1,75	14,00	T-NOTE 2Y	2,082	-1,91	5,60
LICENÇA C02	25,91	0,46	1,19	GILT 10Y	0,667	-3,18	17,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1106	0,10%	1,99%	1,1178	1,1240	1,1362
EUR/GBP	0,862	0,15%	2,75%	0,8649	0,8679	0,8736
EUR/JPY	120,99	-0,09%	-2,81%	120,99	120,99	120,99
EUR/CHF	1,1018	0,18%	-1,26%	1,1007	1,0998	1,0980
EUR/BRL	4,4687	-0,56%	1,37%	4,5162	4,5570	4,6619
EUR/PLN	4,2595	0,20%	2,62%	4,2838	4,3066	4,3543

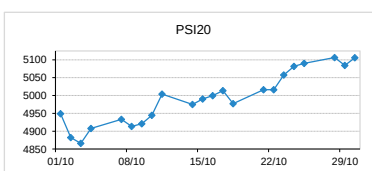

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1106	0,8620	120,99	1,1018	10,7881	7,4713	1,4658	1,61804	4,4687	10,2434
USD	0,8999	-	0,7775	108,915	0,9921	9,7206	6,7231	1,3154	1,4578	4,0254	9,2262

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,490	0,37	-5,34
BCP	0,203	0,05	-11,59
CORT. AMORIM	9,780	0,20	8,67
CTT	2,758	3,06	-6,38
EDP	3,611	0,53	18,43
EDP R	9,820	0,92	26,30
GALP	14,570	0,14	5,62
IBERSOL	7,480	-0,27	-5,32
J MARTINS	15,045	0,60	45,50
MOTA ENGIL	2,006	0,75	24,60
NAVIGATOR	3,212	-0,80	-10,78
NOS	5,355	0,75	1,13
NOVABASE	2,500	0,00	23,76
PHAROL	0,099	-0,70	-39,40
RAMADA	6,360	2,58	-15,20
REN	12,440	-0,64	-5,04
SEMAPA	0,710	0,42	-16,37
SONAE CAP.	0,913	-0,16	12,72
SONAE SGPS	6,360	2,58	-15,20

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	3,06
RAMADA	2,58
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EDP R	0,92
MOTA ENGIL	0,75
SONAE CAP.	-0,16
IBERSOL	-0,27
REN	-0,64
PHAROL	-0,70
NAVIGATOR	-0,80



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.106,26	0,42%	7,92%	5.429,32	4.551,84
CAC40	5.757,94	0,31%	21,71%	5.760,28	4.555,99
ESTX 50 PR	3.618,44	-0,10%	20,56%	3.637,94	2.908,70
XTRA DAX	12.910,27	-0,23%	22,27%	12.986,49	10.279,20
S&P 500	3.037,04	0,00%	21,15%	3.047,87	2.346,58
IBEX 35	9.278,60	-1,29%	8,65%	9.587,60	8.286,20
NIKKEI 225	22.843,12	-0,57%	14,13%	23.008,43	18.948,58

