

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

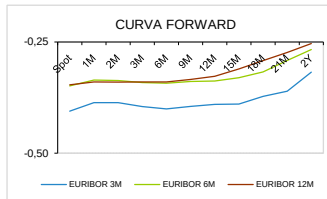
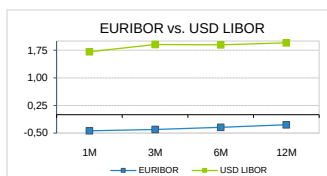
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

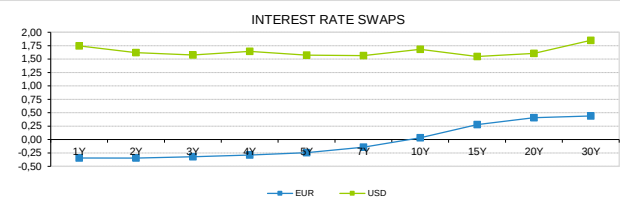
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4370	0	1	1M	1,7085	2	-9	0,7073	-0,8188
3M	-0,4010	0	0	3M	1,9069	-1	-3	0,7935	-0,7190
6M	-0,3430	0	0	6M	1,8951	-1	-4	0,8578	-0,6642
12M	-0,2730	1	1	12M	1,9503	1	-5	0,9455	-0,5260

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3455	1	1	-0,3280	-0,1570	0,0780
2Y	-0,3460	0	0	-0,2922	-0,1023	0,1430
3Y	-0,3220	0	0	-0,2467	-0,0420	0,2150
4Y	-0,2880	0	-1	-0,1952	0,0210	0,2810
5Y	-0,2460	-1	-2	-0,1419	0,0880	0,3395
7Y	-0,1420	-1	-3	-0,0206	0,2160	0,4490
10Y	0,0340	-1	-4	0,1602	0,3729	0,5697
15Y	0,2790	-1	-6	0,3752	0,5221	0,6523
20Y	0,4060	-2	-6	0,4770	0,5703	0,6426
30Y	0,4390	-2	-7	0,4818	0,5273	0,5580

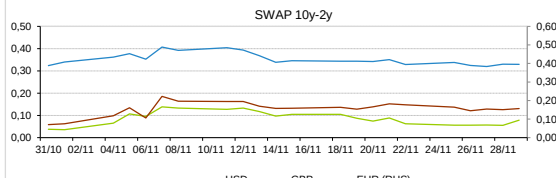
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	5,00
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7460	2	0	1,5081	1,5410	1,6874
2Y	1,6210	3	0	1,5010	1,5780	1,7020
3Y	1,5760	4	-1	1,5160	1,6267	1,7370
4Y	1,6430	6	11	1,5380	1,6410	1,7960
5Y	1,5720	4	0	1,5645	1,6740	1,8338
7Y	1,5650	-2	-4	1,6235	1,7270	1,8355
10Y	1,6800	4	-1	1,7319	1,8230	1,8815
15Y	1,5480	-8	9	1,7950	1,8974	1,9637
20Y	1,6040	-7	9	1,8687	1,8930	1,9350
30Y	1,8490	3	-3	1,8660	1,8960	1,9040

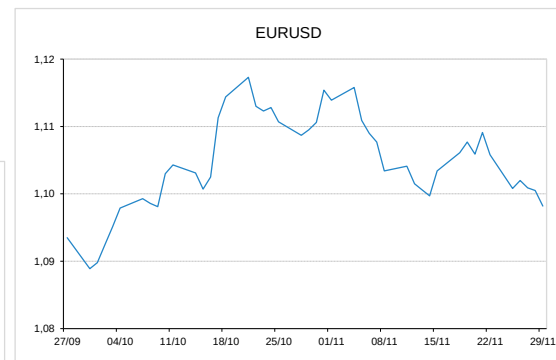
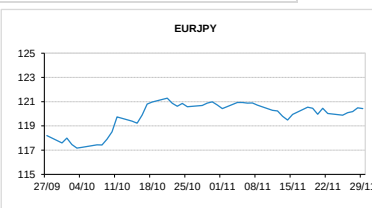
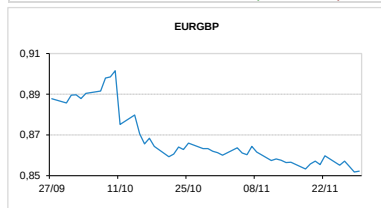


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	62,55	-1,32	1,32	OT 2Y	-0,540	0,00	-0,90
JETFUEL	625,65	0,32	-3,56	OT 5Y	-0,092	0,01	8,40
DIESEL	591,35	0,35	-5,65	OT 10Y	0,404	0,00	19,10
COBRE	5.889,00	-53,00	-16,00	BUND 10Y	-0,799	1,31	0,00
ZINCO	2.299,50	-21,50	-272,00	SCHATZ 2Y	0,007	0,69	1,40
OURO	1.464,13	8,11	-23,60	T-NOTE 10Y	2,646	1,84	2,20
TRIGO	543,50	16,75	26,00	T-NOTE 2Y	2,030	0,00	2,70
LICENÇA C02	25,08	0,07	-0,37	GILT 10Y	0,620	3,07	3,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0982	-0,21%	-1,02%	1,1051	1,1114	1,1235
EUR/GBP	0,85225	-0,05%	1,29%	0,8549	0,8577	0,8633
EUR/JPY	120,43	0,06%	0,37%	120,43	120,43	120,43
EUR/CHF	1,1016	-0,17%	0,20%	1,1006	1,0996	1,0979
EUR/BRL	4,6621	-0,54%	-4,70%	4,7035	4,7468	4,8645
EUR/PLN	4,3176	0,07%	-1,15%	4,3454	4,3703	4,4177



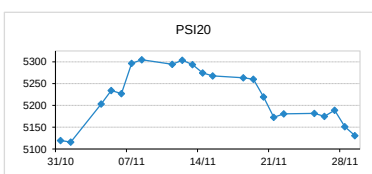
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0982	0,8523	120,43	1,1016	10,5483	7,4718	1,4647	1,63132	4,6621	10,1542
USD	0,9070	-	0,7732	109,495	0,9995	9,5705	6,7763	1,3282	1,4785	4,2300	9,2106

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,660	-1,05	-2,41
BCP	0,197	-1,65	-14,38
CORT. AMORIM	10,880	0,74	20,89
CTT	3,070	-0,07	4,21
EDP	3,671	0,03	20,40
EDP R	9,940	0,20	27,85
GALP	14,760	-0,47	7,00
IBERSOL	7,420	0,54	-6,08
J MARTINS	14,520	-0,72	40,43
MOTA ENGIL	1,905	-0,57	18,32
NAVIGATOR	3,488	-1,97	-3,11
NOS	4,940	0,57	-6,70
NOVABASE	2,820	-0,35	46,71
PHAROL	0,106	-0,75	-35,29
RAMADA	6,100	0,66	-18,67
REN	13,720	0,15	4,73
SEMAPA	0,805	-0,88	-5,18
SONAE CAP.	0,910	-0,76	12,35
SONAE SGPS	6,100	0,66	-18,67

MAIORES GANHOS/PERDAS	
Título	Variação %
SEMAPA	0,88
CORT. AMORIM	0,74
RAMADA	0,66
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NOS	0,57
PHAROL	-0,75
SONAE CAP.	-0,76
ALTRI	-1,05
BCP	-1,65
NAVIGATOR	-1,97



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.130,73	-0,40%	8,44%	5.429,32	4.551,84
CAC40	5.905,28	-0,12%	24,83%	5.966,79	4.555,99
ESTX 50 PR	3.704,29	0,00%	23,42%	3.733,45	2.908,70
XTRA DAX	13.237,05	-0,07%	25,36%	13.374,27	10.279,20
S&P 500	3.145,79	-0,25%	25,49%	3.154,26	2.346,58
IBEX 35	9.356,80	-0,02%	9,57%	9.587,60	8.286,20
NIKKEI 225	23.293,91	-0,49%	16,38%	23.608,06	18.948,58

