

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

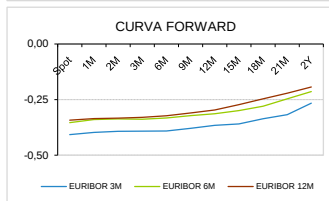
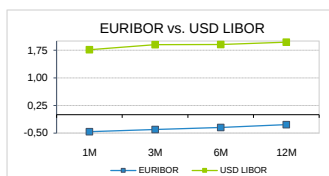
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

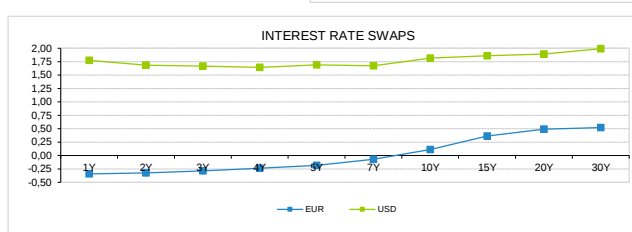
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4610	0	-1	1M	1,7639	2	3	0,7091	-0,7934
3M	-0,4030	0	0	3M	1,9025	0	0	0,7944	-0,7056
6M	-0,3480	-1	-1	6M	1,9046	1	-1	0,8683	-0,6332
12M	-0,2690	-1	0	12M	1,9684	1	1	0,9604	-0,5098

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3430	0	0	-0,2990	-0,0607	0,1952
2Y	-0,3230	0	2	-0,2446	0,0065	0,2621
3Y	-0,2860	0	3	-0,1819	0,0710	0,3305
4Y	-0,2360	1	4	-0,1170	0,1350	0,3955
5Y	-0,1830	2	4	-0,0542	0,2005	0,4560
7Y	-0,0700	2	4	0,0746	0,3280	0,5661
10Y	0,1110	3	3	0,2600	0,4855	0,6835
15Y	0,3630	3	3	0,4816	0,6396	0,7730
20Y	0,4920	4	4	0,5834	0,6846	0,7575
30Y	0,5210	3	3	0,5856	0,6346	0,6655

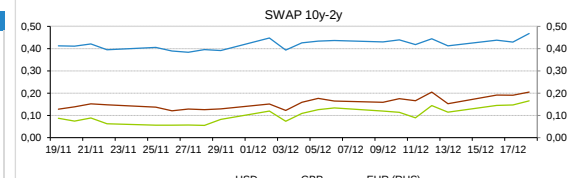
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	4,50
Austrália	0,75
Índia	4,00



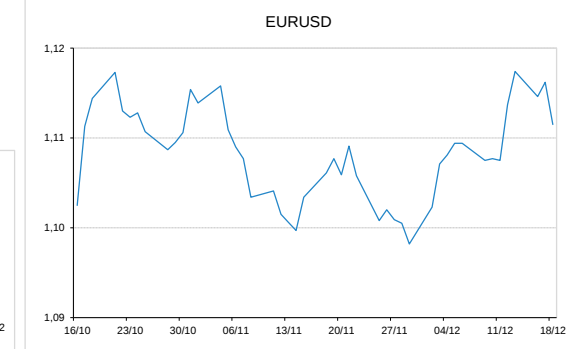
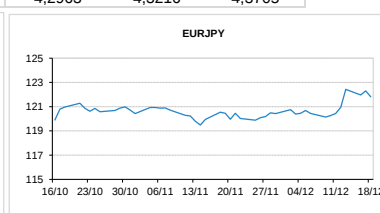
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7750	3	3	1,6312	1,7210	1,8670
2Y	1,6840	5	5	1,6300	1,7615	1,8755
3Y	1,6660	5	7	1,6675	1,7950	1,9440
4Y	1,6430	6	11	1,6980	1,8250	1,9760
5Y	1,6900	5	9	1,7265	1,8685	2,0290
7Y	1,6720	3	1	1,8000	1,9365	2,0415
10Y	1,8150	4	9	1,8940	2,0070	2,0810
15Y	1,8610	2	31	1,9890	2,0886	2,1175
20Y	1,8930	29	29	2,0240	2,0810	2,1552
30Y	1,9910	4	8	2,0687	2,0820	2,1040



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,19	0,09	4,66	OT 2Y	-0,544	0,00	-6,00
JETFUEL	647,79	-4,53	36,34	OT 5Y	-0,132	0,02	-0,90
DIESEL	614,75	-4,45	36,95	OT 10Y	0,393	0,04	4,60
COBRE	6.190,00	1,00	351,00	BUND 10Y	-0,829	4,27	8,70
ZINCO	2.288,75	-9,75	-99,75	SCHATZ 2Y	0,014	0,23	1,60
OURO	1.475,60	-1,60	3,50	T-NOTE 10Y	2,762	3,25	12,00
TRIGO	547,25	-9,00	36,50	T-NOTE 2Y	2,091	1,53	11,00
LICENÇA C02	26,58	0,51	3,05	GILT 10Y	0,700	1,24	3,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1115	-0,42%	0,49%	1,1184	1,1250	1,1375
EUR/GBP	0,85055	-0,36%	0,32%	0,8533	0,8561	0,8614
EUR/JPY	121,81	0,41%	-1,03%	121,81	121,81	121,81
EUR/CHF	1,0903	0,27%	0,41%	1,0895	1,0886	1,0870
EUR/BRL	4,5184	0,45%	3,19%	4,5781	4,6233	4,7399
EUR/PLN	4,2716	-0,24%	0,52%	4,2963	4,3216	4,3705

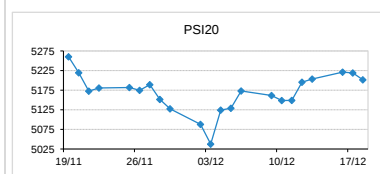

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1115	0,8506	121,81	1,0903	10,4688	7,4721	1,4588	1,62187	4,5184	10,0245
USD	0,8988	-	0,765	109,575	0,9813	9,4035	6,7163	1,3117	1,4574	4,0508	9,0217

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,800	-0,43	0,00
BCP	0,202	0,55	-11,98
CORT. AMORIM	11,460	1,78	28,31
CTT	3,188	-0,87	8,21
EDP	3,775	-1,02	23,81
EDP R	10,080	-1,18	29,65
GALP	14,955	0,17	8,41
IBERSOL	7,920	0,00	0,25
J MARTINS	14,480	-1,56	40,04
MOTA ENGIL	1,935	5,39	20,19
NAVIGATOR	3,574	-0,78	-0,72
NOS	4,916	0,49	-7,16
NOVABASE	2,600	-2,99	35,27
PHAROL	0,101	-1,17	-37,99
RAMADA	5,980	2,75	-20,27
REN	13,800	-1,43	5,34
SEMAPA	0,770	-1,28	-9,31
SONAE CAP.	0,929	-0,32	14,63
SONAE SGPS	5,980	2,75	-20,27

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	5,39
RAMADA	2,75
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CORT. AMORIM	1,78
BCP	0,55
EDP R	-1,18
SEMAPA	-1,28
REN	-1,43
J MARTINS	-1,56
NOVABASE	-2,99



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.201,24	-0,34%	9,93%	5.429,32	4.551,84
CAC40	5.959,60	-0,15%	25,98%	6.003,38	4.555,99
ESTX 50 PR	3.739,00	-0,17%	24,57%	3.778,47	2.908,70
XTRA DAX	13.222,16	-0,49%	25,22%	13.425,85	10.279,20
S&P 500	3.194,52	0,06%	27,43%	3.198,48	2.346,58
IBEX 35	9.621,80	0,06%	12,67%	9.692,40	8.286,20
NIKKEI 225	23.934,43	-0,55%	19,58%	24.091,12	18.948,58

