

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

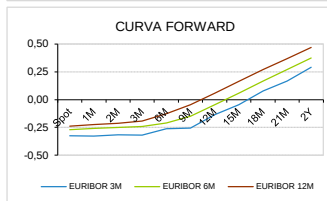
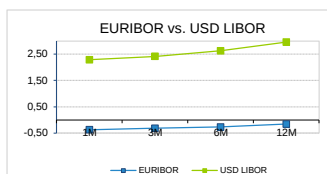
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

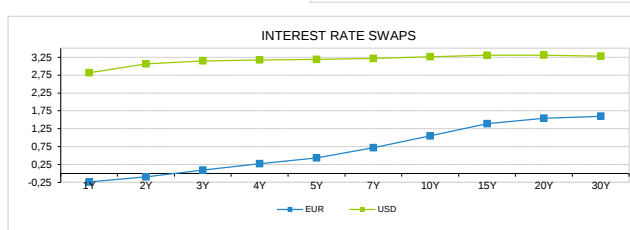
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	2,2841	1	15	0,7203	-0,7834
3M	-0,3180	0	0	3M	2,4143	1	8	0,8022	-0,7428
6M	-0,2680	0	0	6M	2,6260	0	8	0,9103	-0,6594
12M	-0,1560	0	1	12M	2,9579	0	11	1,0892	-0,5296

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2400	0	1	0,0558	0,8327	1,3618
2Y	-0,0950	-1	5	0,2620	0,9745	1,4655
3Y	0,0920	-1	10	0,4515	1,1020	1,5580
4Y	0,2730	-1	13	0,6155	1,2172	1,6430
5Y	0,4360	-2	14	0,7620	1,3205	1,7215
7Y	0,7170	-2	16	1,0113	1,4990	1,8340
10Y	1,0490	-1	15	1,2969	1,6785	1,9380
15Y	1,3890	-1	14	1,5609	1,8209	1,9900
20Y	1,5440	0	13	1,6715	1,8537	1,9570
30Y	1,6010	1	11	1,6877	1,8064	1,8680

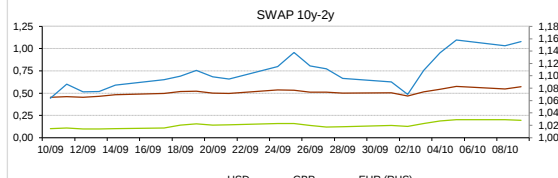
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,25
Reino Unido	0,75
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



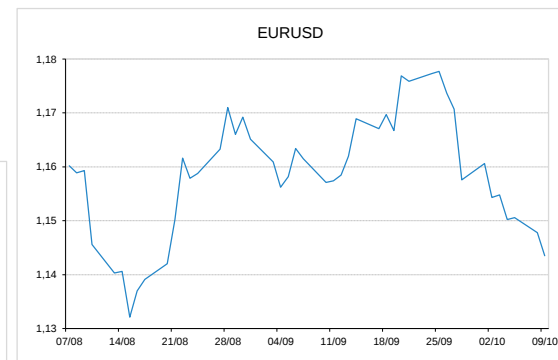
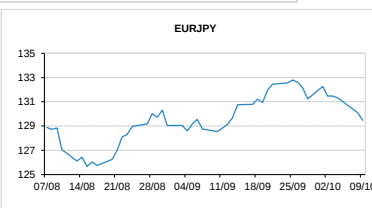
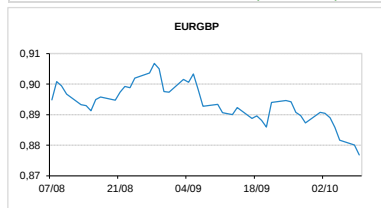
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,8160	0	14	3,2998	3,2190	3,2500
2Y	3,0660	2	23	3,2760	3,2255	3,2710
3Y	3,1470	2	26	3,2570	3,2190	3,2900
4Y	3,1730	2	28	3,2580	3,2485	3,3080
5Y	3,1870	2	28	3,2570	3,2630	3,3543
7Y	3,2160	2	29	3,2710	3,2960	3,3440
10Y	3,2620	2	30	3,3040	3,3060	3,3410
15Y	3,3030	2	29	3,3250	3,3541	3,3450
20Y	3,3090	2	28	3,3190	3,3373	3,3025
30Y	3,2790	1	27	3,2770	3,2670	3,2846



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	84,71	0,80	8,24	OT 2Y	-0,101	0,00	0,50
JETFUEL	790,66	7,33	69,94	OT 5Y	0,798	0,00	10,50
DIESEL	748,91	8,83	65,44	OT 10Y	1,974	0,01	7,20
COBRE	6.196,50	5,00	245,00	BUND 10Y	0,151	-0,46	14,70
ZINCO	2.657,00	-12,50	234,00	SCHATZ 2Y	0,101	0,69	3,70
OURO	1.189,56	3,08	-6,51	T-NOTE 10Y	3,845	-0,52	20,60
TRIGO	515,25	1,25	4,00	T-NOTE 2Y	3,271	1,18	14,90
LICENÇA C02	20,95	-0,99	-2,27	GILT 10Y	1,830	2,08	23,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1435	-0,37%	-1,18%	1,1527	1,1619	1,1821
EUR/GBP	0,8768	0,38%	1,89%	0,8798	0,8828	0,8895
EUR/JPY	129,45	0,51%	-0,70%	129,45	129,45	129,45
EUR/CHF	1,1402	0,00%	-0,83%	1,1389	1,1378	1,1356
EUR/BRL	4,2899	1,27%	10,41%	4,3582	4,4327	4,6075
EUR/PLN	4,3058	0,33%	0,21%	4,3291	4,3520	4,4021

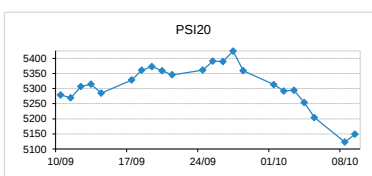

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1435	0,8768	129,45	1,1402	10,4669	7,4598	1,4884	1,61919	4,2899	9,5082
USD	0,8717	-	0,764	113,165	0,9938	9,1261	6,5028	1,2970	1,4131	3,7417	8,2866

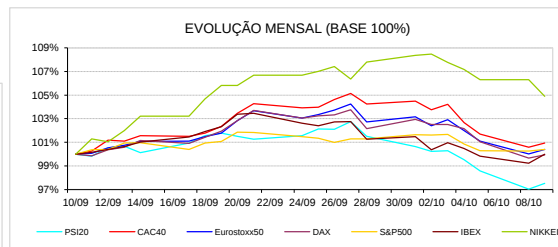
ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	8,770	1,39	69,60
BCP	0,227	1,12	-16,73
CORT. AMORIM	10,800	-0,92	4,85
CTT	3,356	1,57	-4,31
EDP	3,150	-1,16	9,19
EDP R	8,505	-0,18	22,08
GALP	16,510	1,13	7,73
IBERSOL	9,100	0,44	-10,12
J MARTINS	11,455	1,06	-29,27
MOTA ENGIL	1,894	1,28	-48,29
NAVIGATOR	4,200	1,69	-0,48
NOS	4,936	-0,88	-9,94
NOVABASE	2,640	-0,38	-13,41
PHAROL	0,157	-1,38	-37,12
REN	2,368	0,00	-4,48
SEMAPA	16,840	0,12	-5,37
SONAE CAP.	0,800	11,89	-9,81
SONAE SGPS	0,877	2,82	-22,16

MAIORES GANHOS/PERDAS	
Título	Variação %
SONAE CAP.	11,89
SONAE SGPS	2,82
NAVIGATOR	1,69
CTT	1,57
ALTRI	1,39
NOVABASE	-0,38
NOS	-0,88
CORT. AMORIM	-0,92
EDP	-1,16
PHAROL	-1,38



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.148,81	0,50%	-4,45%	5.801,45	5.107,64
CAC40	5.318,55	0,35%	0,11%	5.657,44	5.038,12
ESTX 50 PR	3.322,01	0,37%	-5,19%	3.708,82	3.261,86
XTRA DAX	11.977,22	0,25%	-7,28%	13.596,89	11.726,62
S&P 500	2.888,28	0,13%	8,03%	2.940,91	2.532,69
IBEX 35	9.270,90	0,78%	-7,70%	10.643,40	9.111,10
NIKKEI 225	23.469,39	-1,32%	3,09%	24.448,07	20.347,49



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