

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

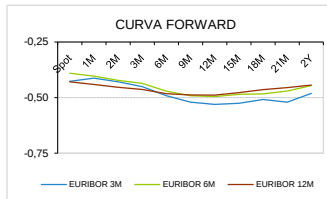
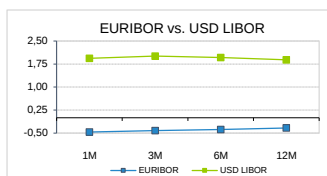
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

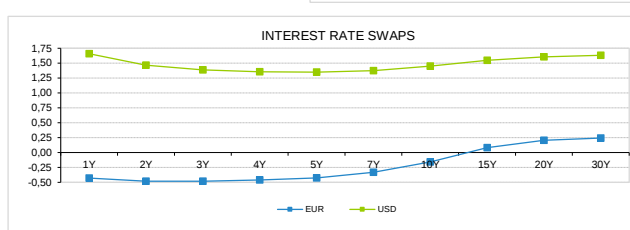
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4640	0	-2	1M	1,9388	0	-11	0,7135	-0,8068
3M	-0,4180	0	2	3M	2,0095	0	-12	0,7614	-0,7884
6M	-0,3840	0	3	6M	1,9634	0	-7	0,8124	-0,7344
12M	-0,3330	0	3	12M	1,8885	2	-6	0,8665	-0,6308

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,4290	1	5	-0,4889	-0,3584	-0,1348
2Y	-0,4810	0	4	-0,4675	-0,3063	-0,0668
3Y	-0,4800	0	5	-0,4310	-0,2488	0,0066
4Y	-0,4590	0	4	-0,3863	-0,1849	0,0764
5Y	-0,4260	1	4	-0,3355	-0,1171	0,1430
7Y	-0,3320	1	2	-0,2167	0,0135	0,2487
10Y	-0,1570	2	-1	-0,0338	0,1712	0,3661
15Y	0,0820	2	-4	0,1771	0,3168	0,4430
20Y	0,2050	3	-5	0,2754	0,3651	0,4381
30Y	0,2430	4	-7	0,2902	0,3328	0,3631

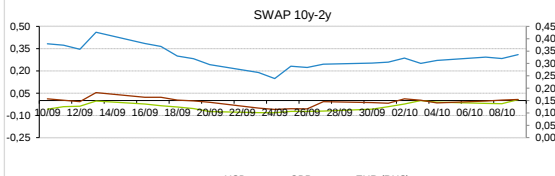
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	5,50
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,6580	-18	-7	1,2651	1,2820	1,4180
2Y	1,4650	3	-6	1,2390	1,3162	1,4734
3Y	1,3860	3	-4	1,2634	1,3534	1,5132
4Y	1,3550	-17	-2	1,2828	1,3929	1,5513
5Y	1,3490	3	-1	1,3118	1,4320	1,5889
7Y	1,3750	3	0	1,3788	1,5066	1,6386
10Y	1,4500	3	1	1,4620	1,5836	1,6879
15Y	1,5480	-8	9	1,5772	1,6560	1,7315
20Y	1,6040	-7	9	1,6309	1,6862	1,7369
30Y	1,6320	2	1	1,6546	1,6851	1,7106

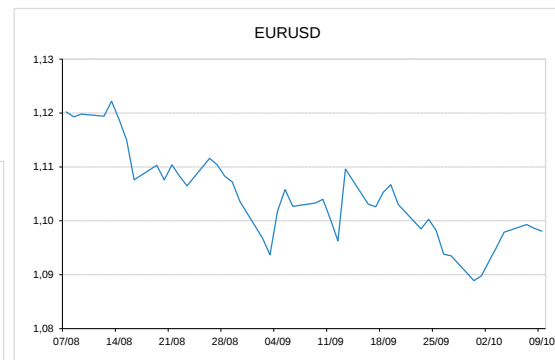
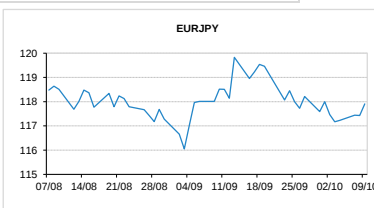
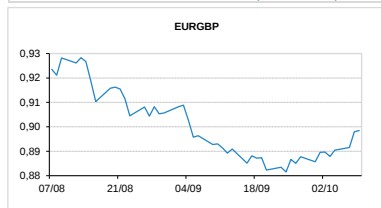


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	59,24	1,00	-2,39	OT 2Y	-0,613	0,00	2,10
JETFUEL	624,57	10,46	-5,60	OT 5Y	-0,274	0,02	-0,70
DIESEL	592,57	11,71	-5,60	OT 10Y	0,134	0,02	-10,90
COBRE	5.683,50	-46,50	-157,50	BUND 10Y	-0,999	4,53	1,70
ZINCO	2.320,00	10,00	-13,75	SCHATZ 2Y	-0,135	2,74	9,40
OURO	1.506,66	6,41	3,24	T-NOTE 10Y	2,431	1,80	-6,30
TRIGO	500,75	0,50	26,25	T-NOTE 2Y	1,870	1,71	-9,00
LICENÇA C02	22,63	0,10	-2,39	GILT 10Y	0,453	4,57	-15,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0981	-0,05%	-0,47%	1,1057	1,1119	1,1237
EUR/GBP	0,8985	-0,06%	-0,64%	0,9015	0,9043	0,9100
EUR/JPY	117,91	-0,41%	0,08%	117,91	117,91	117,91
EUR/CHF	1,0926	-0,30%	0,27%	1,0914	1,0903	1,0885
EUR/BRL	4,5052	-0,41%	0,47%	4,5540	4,5975	4,7094
EUR/PLN	4,3229	0,08%	0,33%	4,3481	4,3713	4,4212



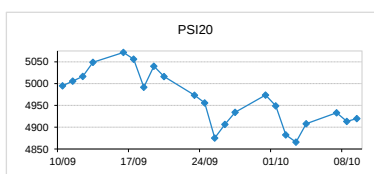
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0981	0,8985	117,91	1,0926	10,9322	7,4692	1,4628	1,6314	4,5052	10,0681
USD	0,9108	-	0,8187	107,39	0,9952	9,9528	6,8026	1,3330	1,4864	4,1052	9,1699

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,115	-1,82	-11,81
BCP	0,190	-0,16	-17,17
CORT. AMORIM	9,620	0,63	6,89
CTT	2,172	1,31	-26,27
EDP	3,610	0,14	18,40
EDP R	9,510	-1,55	22,32
GALP	13,480	-0,04	-2,28
IBERSOL	8,020	0,50	1,52
J MARTINS	15,050	-0,23	45,55
MOTA ENGIL	1,803	2,33	11,99
NAVIGATOR	3,076	0,79	-14,56
NOS	5,155	0,10	-2,64
NOVABASE	2,830	1,80	40,10
PHAROL	0,104	-1,34	-36,64
RAMADA	6,180	2,66	-17,60
REN	11,420	0,18	-12,82
SEMAPA	0,613	0,82	-27,80
SONAE CAP.	0,889	3,19	9,69
SONAE SGPS	6,180	2,66	-17,60

MAIORES GANHOS/PERDAS	
Título	Variação %
SONAE CAP.	3,19
RAMADA	2,66
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MOTA ENGIL	2,33
NOVABASE	1,80
BCP	-0,16
J MARTINS	-0,23
PHAROL	-1,34
EDP R	-1,55
ALTRI	-1,82



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.918,96	0,13%	3,98%	5.429,32	4.551,84
CAC40	5.496,37	0,72%	16,18%	5.704,93	4.555,99
ESTX 50 PR	3.460,27	0,79%	15,27%	3.588,68	2.908,70
XTRA DAX	12.091,88	1,02%	14,52%	12.656,05	10.279,20
S&P 500	2.911,16	0,64%	16,14%	3.027,98	2.346,58
IBEX 35	8.985,30	0,49%	5,20%	9.587,60	8.286,20
NIKKEI 225	21.456,38	-0,61%	7,20%	23.589,38	18.948,58

