

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

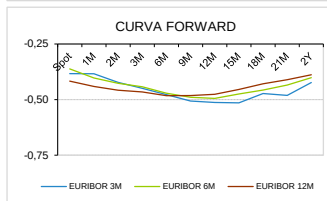
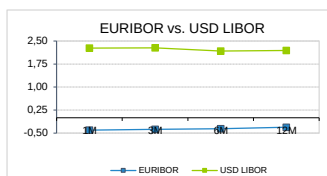
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

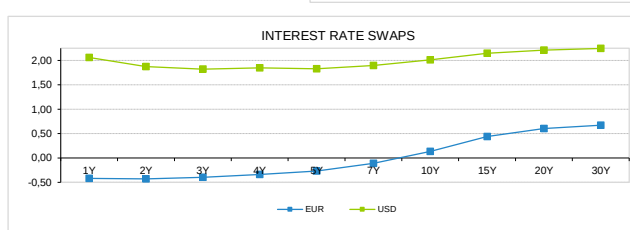
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4030	0	-1	1M	2,2715	-3	-11	0,7198	-0,8150
3M	-0,3750	-1	-4	3M	2,2776	-2	-11	0,7660	-0,7498
6M	-0,3540	0	-6	6M	2,1743	-2	-12	0,8020	-0,7204
12M	-0,3080	-1	-10	12M	2,1921	-2	-7	0,8631	-0,6162

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,4175	-1	-7	-0,4785	-0,2120	0,1630
2Y	-0,4290	-1	-7	-0,4320	-0,1200	0,2600
3Y	-0,3970	-1	-6	-0,3542	-0,0255	0,3550
4Y	-0,3390	-1	-6	-0,2723	0,0705	0,4460
5Y	-0,2690	-1	-6	-0,1853	0,1655	0,5225
7Y	-0,1110	-1	-6	-0,0030	0,3400	0,6657
10Y	0,1330	-2	-8	0,2478	0,5437	0,8010
15Y	0,4390	-2	-10	0,5272	0,7356	0,9090
20Y	0,6020	-2	-13	0,6663	0,8073	0,9150
30Y	0,6720	-2	-10	0,7126	0,7910	0,8460

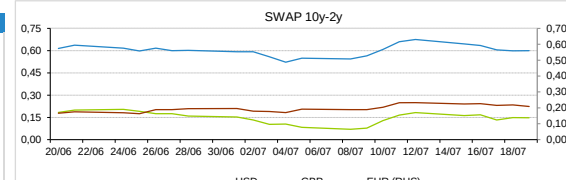
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,50
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0610	1	-5	1,6486	1,7260	1,9635
2Y	1,8740	-2	-1	1,6240	1,7820	2,0150
3Y	1,8210	-3	0	1,6520	1,8410	2,0680
4Y	1,8490	3	0	1,7030	1,8980	2,1150
5Y	1,8300	-4	0	1,7530	1,9510	2,1804
7Y	1,8970	-5	-1	1,8530	2,0405	2,2165
10Y	2,0120	-5	-1	1,9850	2,1380	2,2710
15Y	2,1470	-5	-2	2,1100	2,2235	2,3409
20Y	2,2120	-5	-2	2,1720	2,2540	2,3170
30Y	2,2460	-5	-1	2,2000	2,2505	2,3121

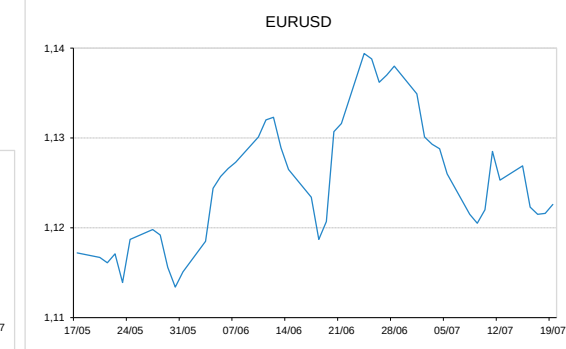
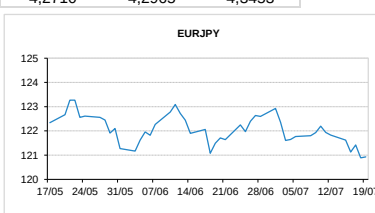
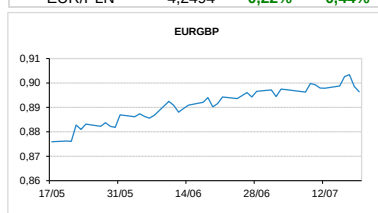


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,94	0,01	0,90	OT 2Y	-0,516	-0,01	-13,70
JETFUEL	620,75	8,08	20,50	OT 5Y	-0,229	-0,02	-10,20
DIESEL	580,25	7,08	14,75	OT 10Y	0,459	-0,01	-9,20
COBRE	5.966,50	3,00	34,00	BUND 10Y	-0,963	-1,50	-8,90
ZINCO	2.463,00	-16,00	-64,00	SCHATZ 2Y	-0,144	-1,60	-3,40
OURO	1.425,64	-0,76	79,59	T-NOTE 10Y	2,815	0,47	2,70
TRIGO	513,25	19,75	-13,50	T-NOTE 2Y	2,187	2,68	10,30
LICENÇA C02	28,86	1,08	3,90	GILT 10Y	0,725	-2,93	-13,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1226	0,09%	0,17%	1,1307	1,1390	1,1533
EUR/GBP	0,89635	0,24%	-0,69%	0,8992	0,9023	0,9084
EUR/JPY	120,93	-0,03%	0,46%	120,93	120,93	120,93
EUR/CHF	1,1022	0,51%	1,32%	1,1011	1,0997	1,0975
EUR/BRL	4,1985	-0,04%	2,67%	4,2634	4,3247	4,4471
EUR/PLN	4,2494	0,22%	0,44%	4,2710	4,2965	4,3453



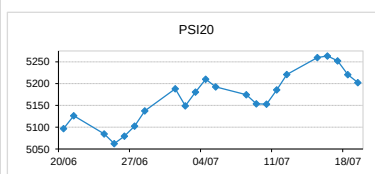
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1226	0,8964	120,93	1,1022	10,5213	7,4657	1,4676	1,59301	4,1985	9,6175
USD	0,8911	-	0,7999	107,725	0,9823	9,3755	6,6529	1,3076	1,4189	3,7429	8,5744

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,925	0,08	2,16
BCP	0,274	-2,32	19,22
CORT. AMORIM	9,790	-0,10	8,78
CTT	2,010	-0,50	-31,77
EDP	3,370	-0,50	10,53
EDP R	9,190	-0,33	18,20
GALP	13,950	0,07	1,12
IBERSOL	8,060	0,25	2,03
J MARTINS	14,900	0,51	44,10
MOTA ENGIL	1,899	0,53	17,95
NAVIGATOR	3,174	0,38	-11,83
NOS	5,795	0,17	9,44
NOVABASE	2,340	-0,43	15,84
PHAROL	0,154	-0,39	-5,64
RAMADA	7,000	0,57	-6,67
REN	12,240	0,33	-6,56
SEMAPA	0,728	0,83	-14,25
SONAE CAP.	0,883	-0,28	9,01
SONAE SGPS	7,000	0,57	-6,67

MAIORES GANHOS/PERDAS	
Título	Variação %
SEMAPA	0,83
RAMADA	0,57
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MOTA ENGIL	0,53
J MARTINS	0,51
PHAROL	-0,39
NOVABASE	-0,43
CTT	-0,50
EDP	-0,50
BCP	-2,32



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.202,23	-0,35%	9,95%	5.655,02	4.551,84
CAC40	5.552,34	0,03%	17,37%	5.629,79	4.555,99
ESTX 50 PR	3.480,18	-0,08%	15,95%	3.549,26	2.908,70
XTRA DAX	12.260,07	0,26%	16,11%	12.886,83	10.279,20
S&P 500	2.991,14	-0,13%	19,32%	3.017,80	2.346,58
IBEX 35	9.170,50	-0,60%	7,38%	9.924,40	8.286,20
NIKKEI 225	21.466,99	2,00%	7,26%	24.448,07	18.948,58

