

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

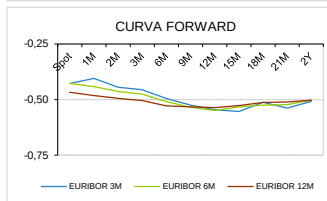
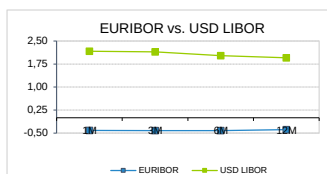
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

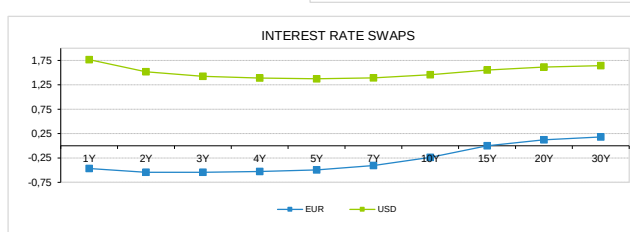
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4150	-1	-1	1M	2,1666	0	-9	0,7086	-0,8458
3M	-0,4180	1	-4	3M	2,1476	0	-11	0,7641	-0,8438
6M	-0,4180	1	-6	6M	2,0254	0	-12	0,8011	-0,8154
12M	-0,3860	1	-8	12M	1,9543	1	-20	0,8563	-0,7168

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,4670	2	-5	-0,5361	-0,4357	-0,2243
2Y	-0,5430	1	-10	-0,5197	-0,3900	-0,1577
3Y	-0,5440	1	-13	-0,4928	-0,3339	-0,0833
4Y	-0,5260	2	-16	-0,4550	-0,2732	-0,0145
5Y	-0,4970	2	-20	-0,4083	-0,2057	0,0440
7Y	-0,4060	3	-27	-0,2952	-0,0777	0,1521
10Y	-0,2390	3	-35	-0,1194	0,0772	0,2683
15Y	0,0010	4	-43	0,0899	0,2249	0,3482
20Y	0,1230	4	-48	0,1896	0,2816	0,3617
30Y	0,1810	5	-50	0,2234	0,2676	0,3022

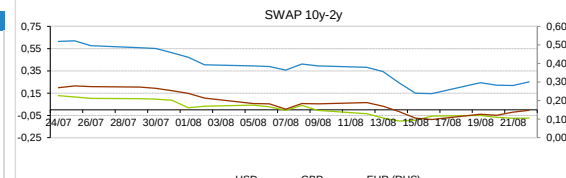
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,25
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	6,00
Austrália	1,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7660	-2	-25	1,3545	1,2920	1,4380
2Y	1,5190	-2	-31	1,3149	1,3245	1,4700
3Y	1,4250	-3	-35	1,2980	1,3650	1,5050
4Y	1,3890	-4	-46	1,3130	1,3990	1,5340
5Y	1,3740	-4	-41	1,3380	1,4310	1,5916
7Y	1,3930	-5	-47	1,3950	1,4995	1,6290
10Y	1,4560	-5	-52	1,4820	1,5810	1,6800
15Y	1,5530	-4	-56	1,5840	1,6600	1,7300
20Y	1,6130	-4	-57	1,6390	1,6930	1,7400
30Y	1,6440	-3	-58	1,6690	1,7121	1,7378

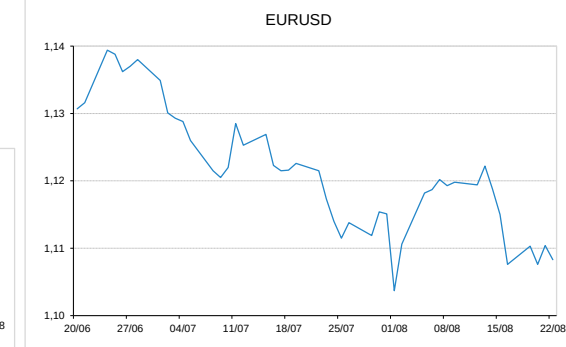
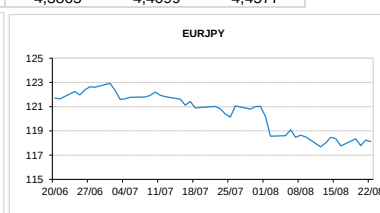


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	59,92	-0,38	-3,11	OT 2Y	-0,576	0,01	-3,70
JETFUEL	611,25	4,87	-19,00	OT 5Y	-0,289	0,02	-7,50
DIESEL	575,50	4,87	-14,25	OT 10Y	0,172	0,04	-28,80
COBRE	5.729,00	21,00	-333,00	BUND 10Y	-1,270	4,14	-27,70
ZINCO	2.297,50	71,00	-130,00	SCHATZ 2Y	-0,219	3,19	-6,60
OURO	1.501,24	-4,94	75,34	T-NOTE 10Y	2,540	1,37	-29,80
TRIGO	469,75	1,75	-29,25	T-NOTE 2Y	2,051	2,29	-17,10
LICENÇA C02	25,63	-0,39	-3,36	GILT 10Y	0,510	5,89	-16,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1083	-0,19%	-1,18%	1,1159	1,1235	1,1366
EUR/GBP	0,9115	0,43%	-1,30%	0,9144	0,9176	0,9239
EUR/JPY	118,13	0,09%	2,45%	118,13	118,13	118,13
EUR/CHF	1,0907	-0,19%	0,94%	1,0893	1,0876	1,0850
EUR/BRL	4,4911	-0,63%	-6,67%	4,5517	4,6111	4,7359
EUR/PLN	4,3630	-0,34%	-2,65%	4,3865	4,4099	4,4577



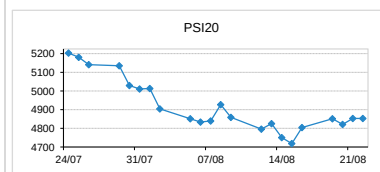
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1083	0,9115	118,13	1,0907	10,7186	7,4557	1,4743	1,63913	4,4911	9,9505
USD	0,9026	-	0,8163	106,485	0,9840	9,6717	6,7296	1,3303	1,4787	4,0504	8,9781

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,680	1,52	-2,07
BCP	0,209	2,16	-9,15
CORT. AMORIM	9,020	0,00	0,22
CTT	1,868	1,30	-36,59
EDP	3,361	-0,03	10,23
EDP R	9,600	0,21	23,47
GALP	12,720	-0,74	-7,79
IBERSOL	8,100	-0,25	2,53
J MARTINS	14,665	-0,81	41,83
MOTA ENGIL	1,928	-0,52	19,75
NAVIGATOR	3,020	0,33	-16,11
NOS	5,260	-1,68	-0,66
NOVABASE	2,840	2,53	40,59
PHAROL	0,118	2,80	-27,94
RAMADA	6,300	1,61	-16,00
REN	12,080	0,67	-7,79
SEMAPA	0,615	0,33	-27,56
SONAE CAP.	0,839	1,45	3,58
SONAE SGPS	6,300	1,61	-16,00

MAIORES GANHOS/PERDAS	
Título	Variação %
PHAROL	2,80
NOVABASE	2,53
BCP	2,16
RAMADA	1,61
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IBERSOL	-0,25
MOTA ENGIL	-0,52
GALP	-0,74
J MARTINS	-0,81
NOS	-1,68



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.852,61	-0,01%	2,56%	5.543,73	4.551,84
CAC40	5.381,08	-1,00%	13,75%	5.672,77	4.555,99
ESTX 50 PR	3.368,36	-0,78%	12,23%	3.573,57	2.908,70
XTRA DAX	11.731,09	-0,61%	11,10%	12.656,05	10.279,20
S&P 500	2.914,74	-0,32%	16,28%	3.027,98	2.346,58
IBEX 35	8.701,90	0,00%	1,90%	9.671,10	8.286,20
NIKKEI 225	20.628,01	0,05%	3,06%	24.448,07	18.948,58

