

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

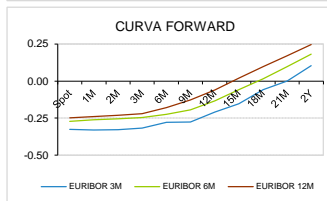
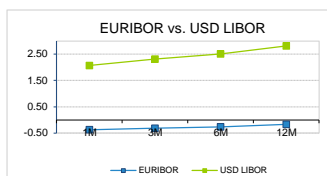
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

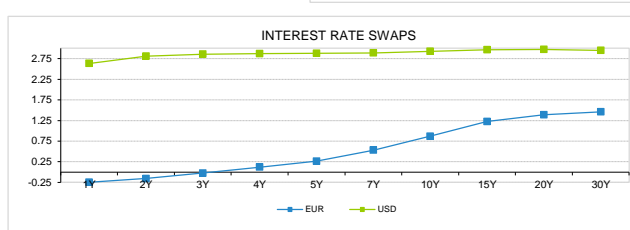
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0.3710	0	0	1M	2.0670	0	0	0.7209	-0.7766
3M	-0.3190	0	0	3M	2.3096	0	-3	0.8045	-0.7256
6M	-0.2660	0	0	6M	2.5086	0	-2	0.8941	-0.6498
12M	-0.1670	0	1	12M	2.8130	0	1	1.0411	-0.5172

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0.2470	0	1	-0.0626	0.5734	1.1073
2Y	-0.1570	0	1	0.0924	0.7121	1.2223
3Y	-0.0240	0	0	0.2520	0.8425	1.3298
4Y	0.1210	0	0	0.4005	0.9647	1.4259
5Y	0.2630	1	0	0.5395	1.0785	1.5094
7Y	0.5310	1	1	0.7911	1.2741	1.6375
10Y	0.8680	1	1	1.0885	1.4707	1.7585
15Y	1.2240	1	1	1.3749	1.6361	1.8268
20Y	1.3880	1	0	1.5000	1.6820	1.8053
30Y	1.4610	1	0	1.5333	1.6567	1.7295

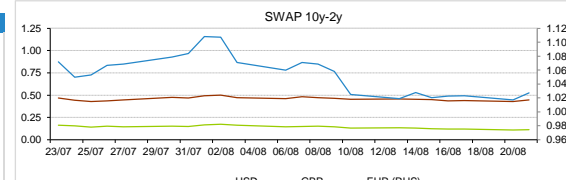
TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0.00
EUA	2.00
Reino Unido	0.75
Japão	0.10
Canadá	1.50
Suíça	-0.75
China	5.75
Brasil	6.50
Austrália	1.50
Índia	4.00



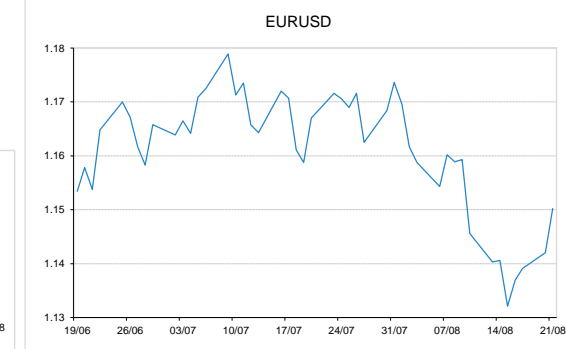
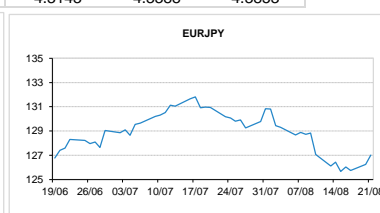
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2.6340	-1	-2	2.9748	2.8690	2.8949
2Y	2.8090	-1	-2	2.9360	2.8939	2.9133
3Y	2.8570	-1	-3	2.9180	2.8952	2.8945
4Y	2.8700	-1	-3	2.9060	2.8810	2.9260
5Y	2.8760	-1	-2	2.9237	2.8930	2.9714
7Y	2.8900	-2	-1	2.9306	2.9476	2.9760
10Y	2.9260	-2	0	2.9634	2.9560	2.9890
15Y	2.9660	-2	1	2.9863	2.9690	2.9840
20Y	2.9730	-2	2	2.9610	2.9822	2.9610
30Y	2.9500	-2	2	2.9240	2.9150	2.9100



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72.53	0.32	-0.61	OT 2Y	-0.181	-0.01	-7.80
JETFUEL	689.00	3.75	-0.50	OT 5Y	0.577	-0.03	0.90
DIESEL	655.75	5.75	8.17	OT 10Y	1.772	-0.02	-1.00
COBRE	5,989.50	65.50	-156.00	BUND 10Y	-0.245	3.15	-5.70
ZINCO	2,387.50	-9.00	-196.00	SCHATZ 2Y	-0.011	2.06	-1.30
OURO	1,189.69	0.56	-39.85	T-NOTE 10Y	3.550	1.67	-5.20
TRIGO	552.25	-10.25	19.25	T-NOTE 2Y	2.969	1.56	-2.30
LICENÇA C02	19.34	0.85	2.27	GILT 10Y	1.475	4.67	2.10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1.1502	0.72%	-1.83%	1.1582	1.1677	1.1862
EUR/GBP	0.8974	-0.29%	-0.64%	0.9001	0.9032	0.9093
EUR/JPY	127.01	-0.60%	2.50%	127.01	127.01	127.01
EUR/CHF	1.1392	-0.10%	1.95%	1.1381	1.1368	1.1345
EUR/BRL	4.6059	-1.04%	-3.97%	4.6767	4.7519	4.9283
EUR/PLN	4.2912	0.50%	0.86%	4.3143	4.3388	4.3853

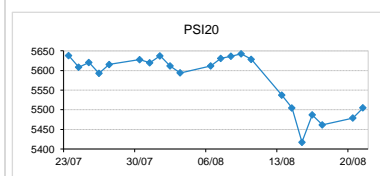

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1502	0.8974	127.01	1.1392	10.5208	7.4593	1.5044	1.56845	4.6059	9.7185
USD	0.8682	-	0.7772	110.475	0.9887	9.1315	6.4758	1.3049	1.3610	3.9934	8.4328

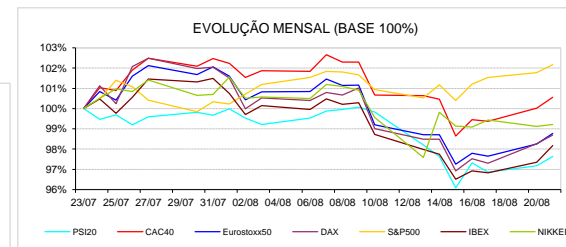
ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	8.230	-0.60	59.16
BCP	0.252	-0.40	-7.35
CORT. AMORIM	10.7800	-1.10	4.66
CTT	3.3660	2.50	-4.02
EDP	3.386	0.12	17.37
EDP R	8.700	-1.14	24.87
GALP	17.455	0.61	13.90
IBERSOL	9.980	1.42	-1.43
J MARTINS	13.220	1.38	-18.37
MOTA ENGIL	2.875	2.31	-21.51
NAVIGATOR	4.436	1.65	5.12
NOS	4.962	0.08	-9.47
NOVABASE	2.690	0.00	-11.77
PHAROL	0.213	-1.16	-14.80
REN	2.466	0.82	-0.52
SEMAPA	18.520	1.20	4.07
SONAE CAP.	0.873	0.23	-1.58
SONAE SGPS	0.988	2.60	-12.26

MAIORES GANHOS/PERDAS	
Título	Variação %
SONAE SGPS	2.60
CTT	2.50
MOTA ENGIL	2.31
NAVIGATOR	1.65
IBERSOL	1.42
BCP	-0.40
ALTRI	-0.60
CORT. AMORIM	-1.10
EDP R	-1.14
PHAROL	-1.16



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5,505.06	0.48%	2.17%	5,801.45	5,014.62
CAC40	5,408.60	0.54%	1.81%	5,657.44	4,995.07
ESTX 50 PR	3,411.66	0.53%	-2.63%	3,708.82	3,261.86
XTRA DAX	12,384.49	0.43%	-4.13%	13,596.89	11,726.62
S&P 500	2,868.14	0.39%	7.27%	2,872.87	2,417.35
IBEX 35	9,549.00	0.85%	-4.93%	10,643.40	9,327.60
NIKKEI 225	22,219.73	0.09%	-2.39%	24,129.34	19,239.52



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