

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

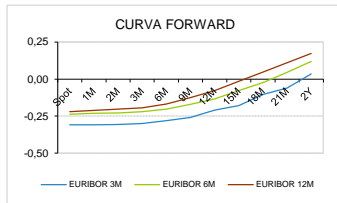
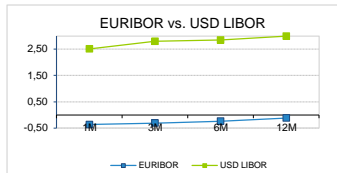
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

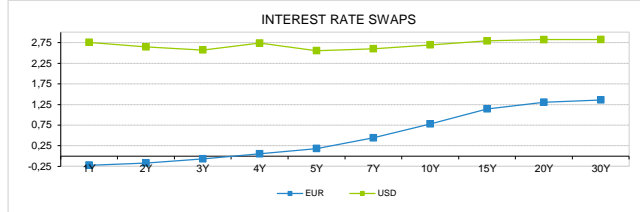
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3630	0	1	1M	2,5111	-1	11	0,7301	-0,7828
3M	-0,3080	0	1	3M	2,7968	-1	3	0,9023	-0,7090
6M	-0,2360	0	1	6M	2,8488	-1	-4	1,0287	-0,6446
12M	-0,1180	0	2	12M	2,9948	3	-11	1,1711	-0,5026

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2201	1	1	-0,0780	0,4593	1,0203
2Y	-0,1660	1	-2	0,0473	0,6036	1,1434
3Y	-0,0670	1	-5	0,1842	0,7408	1,2540
4Y	0,0530	2	-7	0,3244	0,8700	1,3530
5Y	0,1820	2	-8	0,4615	0,9899	1,4418
7Y	0,4410	1	-8	0,7163	1,1930	1,5730
10Y	0,7790	1	-8	1,0227	1,4049	1,6950
15Y	1,1430	1	-7	1,3164	1,5720	1,7550
20Y	1,3040	1	-6	1,4321	1,6072	1,7230
30Y	1,3620	1	-6	1,4516	1,5646	1,6368

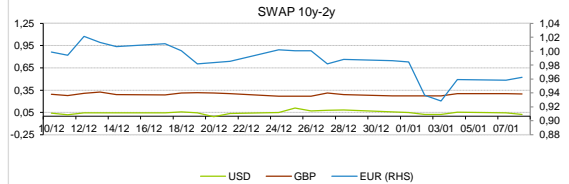
TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,50
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



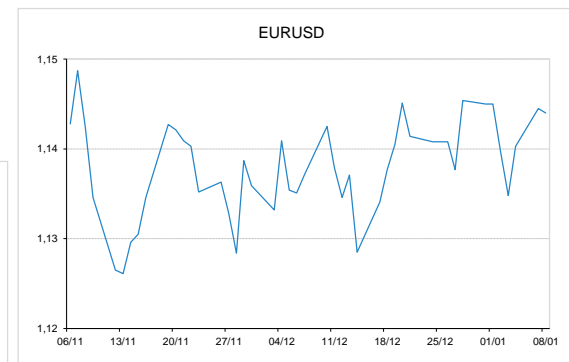
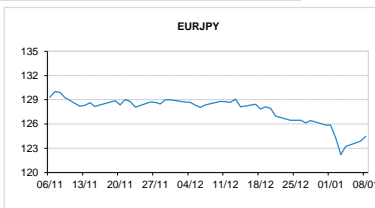
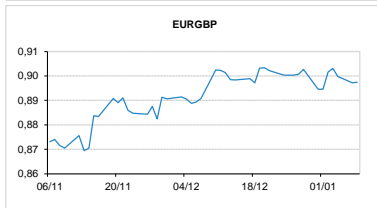
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7580	6	-17	2,6437	2,5445	2,6660
2Y	2,6470	7	-35	2,5350	2,5615	2,7420
3Y	2,5720	-3	-42	2,5702	2,5930	2,7825
4Y	2,7390	0	-27	2,5600	2,6340	2,7940
5Y	2,5540	10	-41	2,5800	2,6970	2,8515
7Y	2,6020	10	-37	2,6380	2,7455	2,8740
10Y	2,6940	10	-32	2,7295	2,8140	2,9233
15Y	2,7900	9	-29	2,7975	2,8500	2,9000
20Y	2,8210	-1	-28	2,8375	2,8465	2,9038
30Y	2,8250	9	-26	2,8040	2,8438	2,8633



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	58,16	0,83	-3,69	OT 2Y	-0,207	0,02	2,40
JETFUEL	591,97	3,88	-33,99	OT 5Y	0,559	0,01	-0,30
DIESEL	549,22	2,63	-35,49	OT 10Y	1,823	0,00	2,40
COBRE	5.914,00	5,00	-222,00	BUND 10Y	-0,280	1,31	-4,50
ZINCO	2.538,00	72,00	-69,00	SCHATZ 2Y	0,048	0,69	0,00
OURO	1.284,70	-3,61	38,02	T-NOTE 10Y	3,398	1,48	-12,60
TRIGO	521,25	4,50	-10,00	T-NOTE 2Y	2,895	4,29	-13,30
LICENÇA C02	22,85	0,60	2,21	GILT 10Y	1,492	2,01	1,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,144	-0,04%	0,13%	1,1528	1,1619	1,1805
EUR/GBP	0,89743	-0,03%	0,56%	0,9003	0,9035	0,9102
EUR/JPY	124,46	-0,45%	3,48%	124,46	124,46	124,46
EUR/CHF	1,1227	0,19%	0,19%	1,1216	1,1204	1,1181
EUR/BRL	4,2616	0,54%	4,50%	4,3217	4,3879	4,5268
EUR/PLN	4,3005	-0,11%	-0,12%	4,3239	4,3477	4,3958

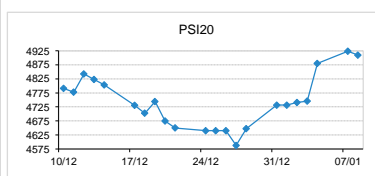

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1440	0,8974	124,46	1,1227	10,2214	7,4666	1,5238	1,60464	4,2616	9,7892
USD	0,8741	-	0,7855	108,635	0,9815	8,9310	6,5265	1,3290	1,4032	3,7171	8,5568

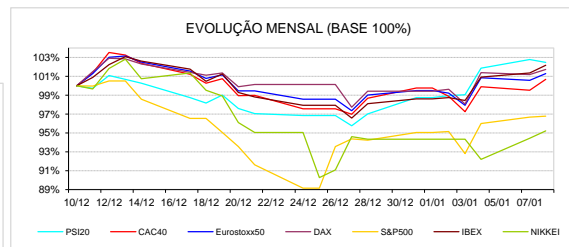
ACCIONISTA

TITULO	COTACAO	1D %	YTD %
ALTRI	6,350	1,44	9,48
BCP	0,245	-0,89	6,67
CORT. AMORIM	9,300	0,87	3,33
CTT	3,080	-1,35	4,55
EDP	3,075	-0,10	0,85
EDP R	7,870	0,64	1,22
GALP	14,430	-0,41	4,60
IBERSOL	8,160	-0,73	3,29
J MARTINS	10,605	-1,35	2,56
MOTA ENIGL	1,724	-2,27	7,08
NAVIGATOR	3,784	0,26	5,11
NOS	5,445	-0,18	2,83
NOVABASE	2,080	-1,42	2,97
PHAROL	0,177	-1,33	8,70
REN	2,542	0,00	4,44
SEMAPA	13,980	2,34	6,72
SONAE CAP.	0,881	0,34	3,77
SONAE SGPS	0,823	-1,14	1,60

MAIORES GANHOS/PERDAS	
Título	Variação %
SEMAPA	2,34
ALTRI	1,44
CORT. AMORIM	0,87
EDP R	0,64
SONAE CAP.	0,34
PHAROL	-1,33
CTT	-1,35
J MARTINS	-1,35
NOVABASE	-1,42
MOTA ENIGL	-2,27



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.909,74	-0,29%	3,77%	5.801,45	4.551,84
CAC40	4.773,27	1,15%	0,90%	5.657,44	4.555,99
ESTX 50 PR	3.055,61	0,72%	1,81%	3.687,22	2.908,70
XTRA DAX	10.803,98	0,52%	2,32%	13.596,89	10.279,20
S&P 500	2.553,20	0,11%	1,82%	2.940,91	2.346,58
IBEX 35	8.847,30	0,81%	3,60%	10.643,40	8.286,20
NIKKEI 225	20.204,04	0,82%	0,95%	24.448,07	18.948,58



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