

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

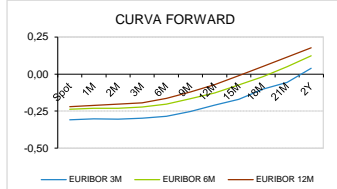
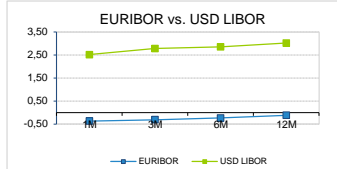
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

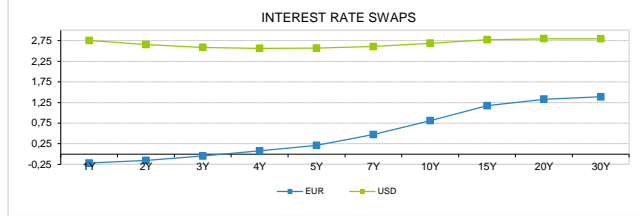
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3640	0	0	1M	2,5155	0	12	0,7300	-0,7804
3M	-0,3080	0	1	3M	2,7825	-1	1	0,9066	-0,7036
6M	-0,2360	0	1	6M	2,8526	0	-3	1,0316	-0,6370
12M	-0,1180	0	2	12M	3,0161	2	-8	1,1754	-0,4994

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2191	0	1	-0,0726	0,4652	1,0327
2Y	-0,1550	1	-1	0,0536	0,6087	1,1524
3Y	-0,0480	2	-3	0,1909	0,7492	1,2648
4Y	0,0770	2	-5	0,3285	0,8780	1,3660
5Y	0,2090	3	-6	0,4670	0,9980	1,4480
7Y	0,4710	3	-5	0,7215	1,2047	1,5902
10Y	0,8110	3	-5	1,0337	1,4138	1,7145
15Y	1,1710	3	-4	1,3238	1,5794	1,7752
20Y	1,3310	3	-3	1,4442	1,6214	1,7444
30Y	1,3860	2	-3	1,4658	1,5793	1,6582

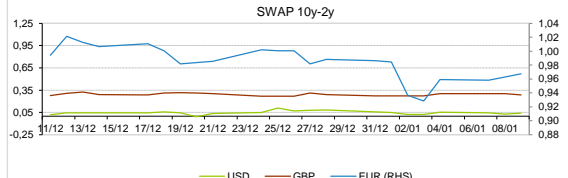
TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,50
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



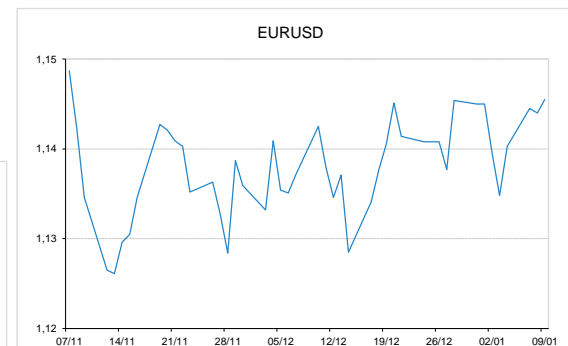
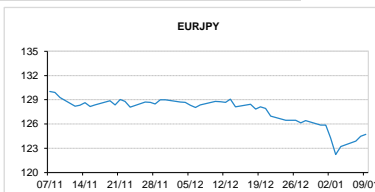
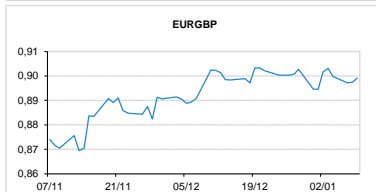
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7510	-1	-13	2,6516	2,5385	2,7085
2Y	2,6530	1	-26	2,5700	2,5850	2,7570
3Y	2,5860	1	-31	2,5580	2,6080	2,7905
4Y	2,5620	-18	-31	2,5775	2,6595	2,8561
5Y	2,5660	1	-30	2,6030	2,7110	2,8911
7Y	2,6040	0	-29	2,6570	2,7830	2,9363
10Y	2,6860	-1	-27	2,7590	2,8520	2,9275
15Y	2,7720	-2	-26	2,8105	2,8765	2,9621
20Y	2,7970	-2	-26	2,8275	2,8765	2,9055
30Y	2,7950	-3	-25	2,8410	2,8535	2,8790



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,10	2,38	-0,75	OT 2Y	-0,190	0,02	6,50
JETFUEL	608,25	16,28	-17,71	OT 5Y	0,525	-0,03	-1,60
DIESEL	564,00	14,78	-20,71	OT 10Y	1,774	-0,05	-1,10
COBRE	5.938,00	-17,00	-239,00	BUND 10Y	-0,291	-1,39	-3,90
ZINCO	2.516,00	-22,00	-91,00	SCHATZ 2Y	0,041	-0,92	-2,80
OURO	1.289,60	3,12	42,92	T-NOTE 10Y	3,421	0,66	-10,90
TRIGO	521,50	3,75	-9,75	T-NOTE 2Y	2,910	-0,39	-12,50
LICENÇA C02	22,18	-0,66	1,54	GILT 10Y	1,479	-1,15	8,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1455	0,13%	0,26%	1,1543	1,1635	1,1825
EUR/GBP	0,89913	-0,19%	0,37%	0,9020	0,9052	0,9120
EUR/JPY	124,7	-0,19%	3,28%	124,70	124,70	124,70
EUR/CHF	1,1259	-0,23%	-0,11%	1,1248	1,1236	1,1213
EUR/BRL	4,2474	0,00%	4,84%	4,3078	4,3737	4,5138
EUR/PLN	4,2976	-0,02%	-0,05%	4,3209	4,3445	4,3937

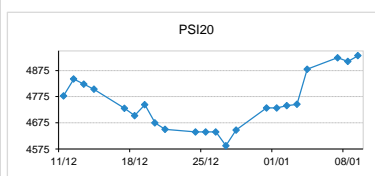

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1455	0,8991	124,70	1,1259	10,2419	7,4663	1,5236	1,60688	4,2474	9,7642
USD	0,8687	-	0,7848	108,18	0,9768	8,8933	6,4860	1,3241	1,3962	3,6854	8,4957

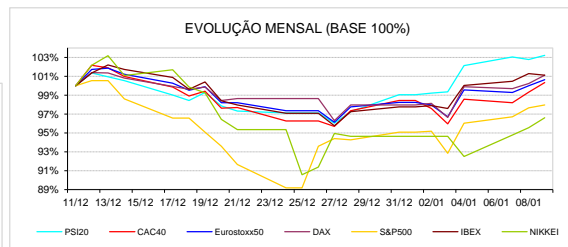
ACCIONISTA

TITULO	COTACÃO	1D %	YTD %
ALTRI	6,200	-2,36	6,90
BCP	0,246	0,53	7,23
CORT. AMORIM	9,450	1,61	5,00
CTT	3,088	0,26	4,82
EDP	3,070	-0,16	0,69
EDP R	7,805	-0,83	0,39
GALP	14,550	0,83	5,47
IBERSOL	8,580	5,15	8,61
J MARTINS	10,700	0,90	3,48
MOTA ENGIL	1,728	0,23	7,33
NAVIGATOR	3,782	-0,05	5,06
NOS	5,460	0,28	3,12
NOVABASE	2,070	-0,48	2,48
PHAROL	0,191	7,78	17,16
REN	2,554	0,47	4,93
SEMAPA	14,360	2,72	9,62
SONAE CAP.	0,877	-0,45	3,30
SONAE SGPS	0,830	0,79	2,41

MAIORES GANHOS/PERDAS	
Título	Variação %
PHAROL	7,78
IBERSOL	5,15
SEMAPA	2,72
CORT. AMORIM	1,61
J MARTINS	0,90
EDP	-0,16
SONAE CAP.	-0,45
NOVABASE	-0,48
EDP R	-0,83
ALTRI	-2,36



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.932,00	0,45%	4,24%	5.801,45	4.551,84
CAC40	4.821,97	1,02%	1,93%	5.657,44	4.555,99
ESTX 50 PR	3.074,69	0,65%	2,44%	3.687,22	2.908,70
XTRA DAX	10.900,20	0,89%	3,23%	13.596,89	10.279,20
S&P 500	2.583,61	0,34%	3,05%	2.940,91	2.346,58
IBEX 35	8.833,40	-0,16%	3,44%	10.643,40	8.286,20
NIKKEI 225	20.427,06	1,10%	2,06%	24.448,07	18.948,58



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