

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

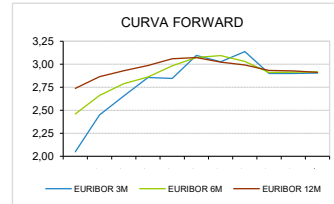
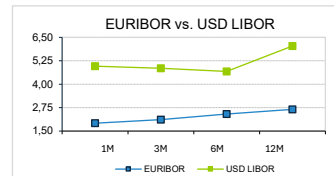
derivados.caixabi@caixabi.pt - 21 313 73 26

### RENDA FIXA

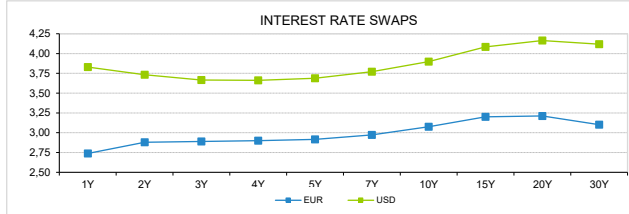
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9190	0	-2	1M	4,9602	0	-35	3,7352	-0,1500
3M	2,1110	0	9	3M	4,8537	0	-42	3,7707	-0,0517
6M	2,4060	9	27	6M	4,6821	-1	-45	3,8876	0,0400
12M	2,6580	13	45	12M	6,0414	8	31	4,0439	0,3300

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7380	15	58	3,0265	2,9324	3,0775
2Y	2,8795	10	68	2,9705	2,9610	3,1255
3Y	2,8903	9	61	2,9570	2,9960	3,1760
4Y	2,9000	9	54	2,9650	3,0400	3,2220
5Y	2,9165	9	49	2,9860	3,0855	3,2614
7Y	2,9720	9	40	3,0490	3,1680	3,3250
10Y	3,0762	9	32	3,1510	3,2630	3,3801
15Y	3,2010	8	23	3,2526	3,3063	3,3460
20Y	3,2120	7	15	3,2370	3,2490	3,2536
30Y	3,1027	8	4	3,1130	3,1000	3,0800

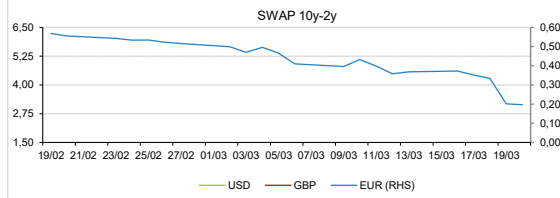
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,75
Austrália	4,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8286	10	36	3,6300	3,6560	3,9520
2Y	3,7328	10	43	3,5790	3,7270	4,0070
3Y	3,6654	10	39	3,6030	3,7990	4,0600
4Y	3,6616	11	35	3,6500	3,8620	4,1110
5Y	3,6884	11	33	3,7060	3,9200	4,1540
7Y	3,7713	11	29	3,8120	4,0200	4,2430
10Y	3,8983	11	23	3,9520	4,1560	4,3460
15Y	4,0848	10	19	4,1260	4,2690	4,3970
20Y	4,1642	10	16	4,1850	4,2740	4,3495
30Y	4,1188	8	11	4,1210	4,1600	4,1840

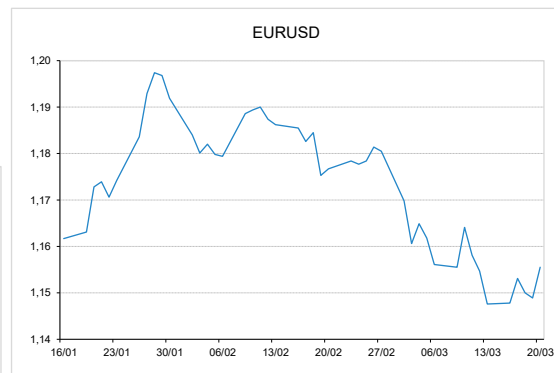
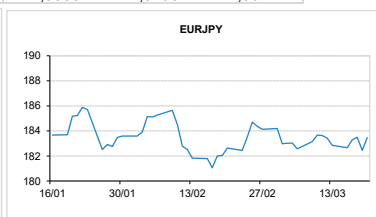
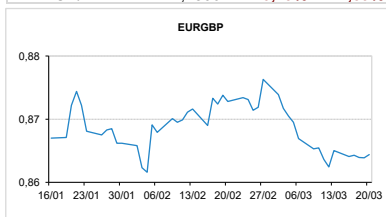


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	109,80	1,15	38,50	OT 2Y	2,749	0,12	66,90
JETFUEL	1.783,00	48,00	974,75	OT 5Y	3,009	0,12	49,70
DIESEL	1.463,00	108,50	723,25	OT 10Y	3,516	0,11	41,40
COBRE	12.211,50	-249,00	-662,50	BUND 10Y	3,047	8,54	31,60
ZINCO	3.055,66	-57,67	-279,92	SCHATZ 2Y	3,055	10,27	62,80
OURO	4.575,84	-74,18	-531,61	T-NOTE 10Y	4,664	7,58	26,90
TRIGO	598,50	-9,50	18,25	T-NOTE 2Y	4,134	7,23	48,40
LICENÇA C02	67,76	4,11	-6,02	GILT 10Y	5,725	21,99	71,30



### CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1555	0,57%	-1,80%	1,1605	1,1644	1,1713
EUR/GBP	0,86438	-0,06%	0,97%	0,8684	0,8725	0,8810
EUR/JPY	183,46	-0,55%	-0,45%	183,45	183,45	183,43
EUR/CHF	0,9108	0,28%	0,33%	0,9054	0,8997	0,8885
EUR/BRL	6,1151	-1,04%	-0,23%	6,2700	6,4329	6,7317
EUR/PLN	4,2806	-0,29%	-1,39%	4,3006	4,3198	4,3612



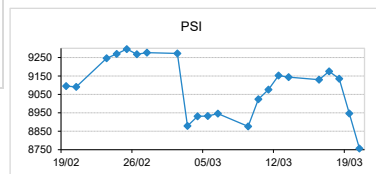
FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1555	0,8644	183,46	0,9108	10,8151	7,4713	1,5854	1,64255	6,1151	11,0557
USD	0,8670	-	0,7513	159,14	0,7895	9,3737	6,4773	1,3736	1,4221	5,2993	9,5721

### ACCIONISTA

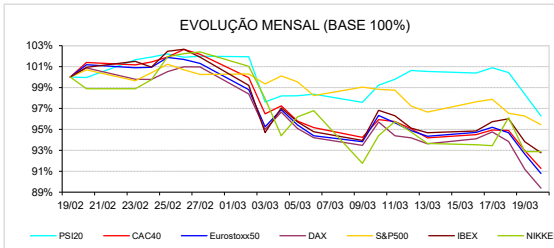
TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,540	0,00	0,89
BCP	0,781	-1,79	-12,90
CORT. AMORIM	6,170	-0,96	-6,66
CTT	5,730	-3,54	-22,88
EDP	4,272	-1,50	9,12
EDP R	12,950	-1,52	7,56
GALP	21,320	-3,79	45,73
IBERSOL	10,600	0,00	7,07
J MARTINS	20,180	1,10	-0,39
MOTA ENGL	4,050	-3,25	-18,15
NAVIGATOR	3,164	-1,80	0,76
NOS	5,250	-2,60	30,76
REN	3,770	-2,58	17,26
SEMAPA	20,650	-1,20	-1,20
SONAE SGPS	1,742	-5,22	8,06
TEIX. DUARTE	0,405	-1,94	-36,32

#### MAIORES GANHOS/PERDAS

Título	Variação %
J MARTINS	1,10
NOS	-2,60
MOTA ENGL	-3,25
CTT	-3,54
GALP	-3,79
SONAE SGPS	-5,22



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.756,26	-2,13%	5,96%	9.329,12	6.194,45
CAC40	7.665,62	-1,82%	-5,94%	8.642,23	6.763,76
ESTX 50 PR	5.501,28	-2,00%	-5,01%	6.199,78	4.540,22
XTRA DAX	22.384,88	-1,99%	-8,60%	25.507,79	18.489,91
S&P 500	6.549,76	-0,87%	-4,33%	7.002,28	4.835,04
IBEX 35	16.714,00	-1,14%	-3,43%	18.573,80	11.583,00
NIKKEI 225	53.372,53	-3,38%	6,03%	59.332,43	30.792,74



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