

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

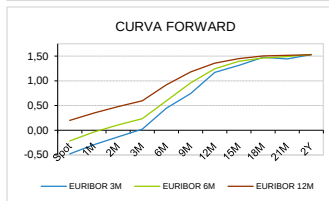
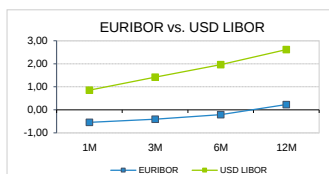
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

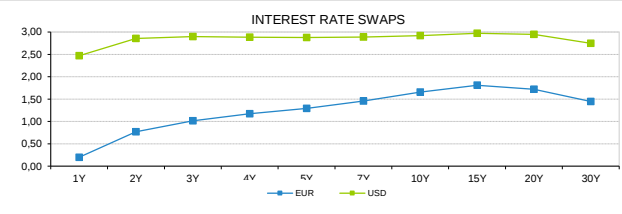
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5440	2	-1	1M	0,8541	1	33	0,9410	-0,6250
3M	-0,4060	1	3	3M	1,4219	2	40	1,1219	-0,5225
6M	-0,2110	0	11	6M	1,9627	3	41	1,3713	-0,4100
12M	0,2300	0	23	12M	2,6167	3	34	1,7432	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1986	-5	19	1,3510	1,6705	1,8448
2Y	0,7690	-11	5	1,4310	1,7200	1,8861
3Y	1,0129	-14	-1	1,5080	1,7620	1,9470
4Y	1,1730	-14	1	1,5720	1,7998	2,0020
5Y	1,2923	-13	5	1,6255	1,8480	2,0473
7Y	1,4564	-14	11	1,7250	1,9500	2,1210
10Y	1,6550	-14	16	1,8715	2,0365	2,1017
15Y	1,8090	-12	21	1,9236	1,9490	1,8875
20Y	1,7211	-12	19	1,7802	1,7470	1,6655
30Y	1,4450	-9	14	1,4740	1,4250	1,3470

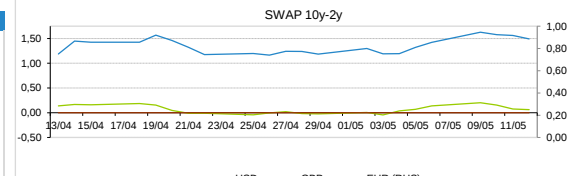
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,00
Reino Unido	1,00
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	12,75
Austrália	0,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4693	-3	39	3,1958	2,8360	2,8680
2Y	2,8555	-7	19	3,0851	2,8225	2,9237
3Y	2,8983	-8	14	3,0060	2,8586	2,9075
4Y	2,8854	-8	13	2,9580	2,8620	2,9413
5Y	2,8767	-8	13	2,9390	2,8760	2,9670
7Y	2,8893	-8	13	2,9450	2,9110	3,0084
10Y	2,9180	-8	15	2,9650	2,9766	3,0050
15Y	2,9714	-6	17	2,9981	2,9650	2,9756
20Y	2,9489	-5	17	2,9430	2,8981	2,8110
30Y	2,7480	-4	12	2,7190	2,6404	2,5722

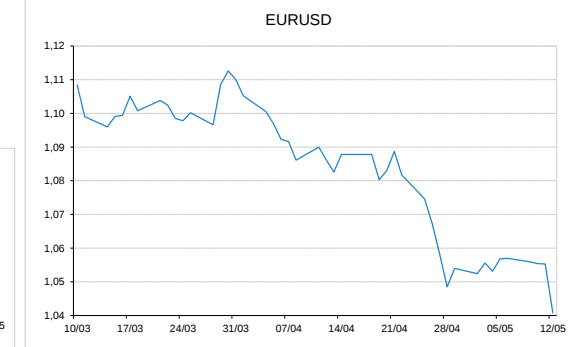
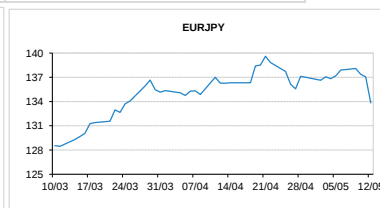
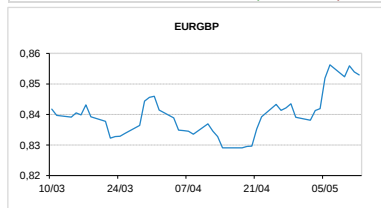


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	107,87	0,36	3,65	OT 2Y	0,260	-0,11	14,00
JETFUEL	1.220,40	20,84	161,86	OT 5Y	1,193	-0,15	32,50
DIESEL	1.099,40	16,84	96,86	OT 10Y	1,947	-0,13	29,40
COBRE	9.281,50	111,50	-860,50	BUND 10Y	0,386	-16,25	3,10
ZINCO	3.684,26	75,75	-622,74	SCHATZ 2Y	0,637	-10,30	-5,40
OURO	1.834,86	-17,54	-131,90	T-NOTE 10Y	3,634	-4,56	8,70
TRIGO	1.122,00	9,00	9,50	T-NOTE 2Y	3,041	-5,29	6,80
LICENÇA C02	88,23	-0,60	9,22	GILT 10Y	1,723	-17,99	-13,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0408	-1,37%	-4,17%	1,0460	1,0525	1,0674
EUR/GBP	0,85293	0,12%	-2,15%	0,8566	0,8607	0,8689
EUR/JPY	133,85	2,41%	1,82%	133,85	133,85	133,85
EUR/CHF	1,0392	0,57%	-2,79%	1,0388	1,0376	1,0356
EUR/BRL	5,3319	1,32%	-5,08%	5,5080	5,6792	6,0220
EUR/PLN	4,6639	0,27%	-0,48%	4,7466	4,8377	5,0091



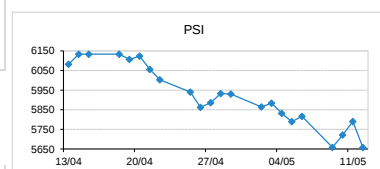
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0408	0,8529	133,85	1,0392	10,5281	7,4410	1,3554	1,51537	5,3319	10,2580
USD	0,9603	-	0,8178	128,115	0,9986	10,0976	7,1448	1,3021	1,4543	5,1206	9,8424

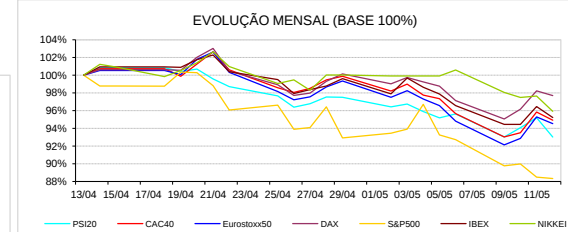
ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,575	-2,30	17,20
BCP	0,148	-1,20	4,90
CORT. AMORIM	9,840	-3,34	-12,77
CTT	3,660	-1,21	-19,65
EDP	4,354	-3,46	-9,89
EDP R	20,160	-3,68	-7,95
GALP	10,505	-1,50	23,30
J MARTINS	19,250	-2,04	-4,23
MOTA ENGIL	1,258	-0,94	-1,41
NAVIGATOR	3,848	-1,74	14,87
NOS	3,822	0,74	12,08
REN	2,870	-1,37	12,77
SEMAPA	13,120	-0,61	12,14
SONAE SGPS	0,970	-5,83	-3,29
GREENVOLT	6,430	-1,68	1,26

MAIORES GANHOS/PERDAS	
Título	Variação %
NOS	0,74
ALTRI	-2,30
CORT. AMORIM	-3,34
EDP	-3,46
EDP R	-3,68
SONAE SGPS	-5,83



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.657,20	-2,29%	1,58%	6.153,32	4.859,53
CAC40	6.210,02	-0,95%	-13,18%	7.384,86	5.756,38
ESTX 50 PR	3.618,78	-0,80%	-15,81%	4.415,23	3.387,00
XTRA DAX	13.752,50	-0,55%	-13,42%	16.290,19	12.438,85
S&P 500	3.926,01	-0,19%	-17,59%	4.818,62	3.877,04
IBEX 35	8.206,30	-1,28%	-5,82%	9.310,80	7.287,70
NIKKEI 225	25.748,72	-1,77%	-10,57%	30.795,78	24.681,74



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