

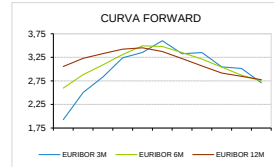
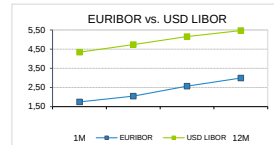
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

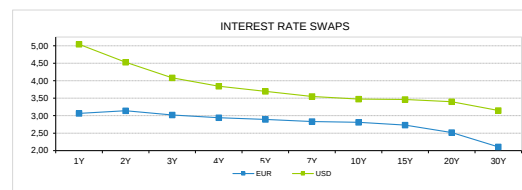
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,7480	6	35	1M	4,3391	1	44	3,4641	0,5850
3M	2,0470	-2	24	3M	4,7377	0	9	3,6770	0,6300
6M	2,5690	8	26	6M	5,1523	3	7	4,0085	0,9100
12M	2,9930	13	15	12M	5,4673	6	1	4,3328	1,2200

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	3,0650	9	31	3,2230	2,7100
2Y	3,1413	9	29	2,9943	2,6905
3Y	3,0213	7	25	2,9000	2,6950
4Y	2,9415	7	23	2,8470	2,6855
5Y	2,8932	6	20	2,8177	2,6880
7Y	2,8340	9	16	2,7810	2,7080
10Y	2,8085	9	8	2,7732	2,6980
15Y	2,7305	9	-3	2,6650	2,5080
20Y	2,5157	8	-9	2,4320	2,2550
30Y	2,1073	8	-13	2,0310	1,8730

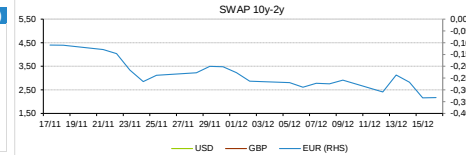
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,50
EUA	4,50
Reino Unido	3,50
Japão	0,10
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0426	-1	-5	4,0716	3,0300	3,1363
2Y	4,5290	-1	-15	3,5550	3,0668	3,0970
3Y	4,0835	-1	-19	3,3860	3,0600	3,1250
4Y	3,8416	1	-19	3,3243	3,0750	3,1530
5Y	3,6979	2	-19	3,2880	3,0940	3,2147
7Y	3,5496	3	-18	3,2370	3,1450	3,2450
10Y	3,4737	4	-18	3,2789	3,2501	3,2930
15Y	3,4617	3	-21	3,3040	3,2564	3,2540
20Y	3,3998	3	-22	3,2480	3,1562	3,1020
30Y	3,1492	3	-25	3,0168	2,9032	2,8294

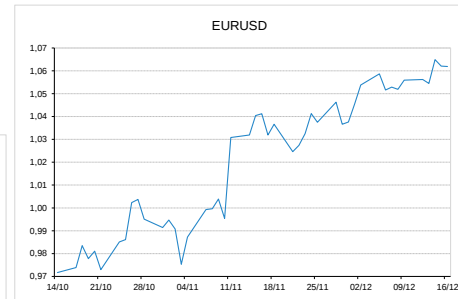
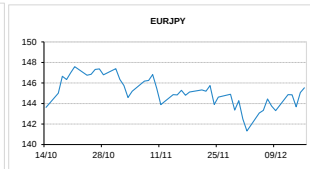
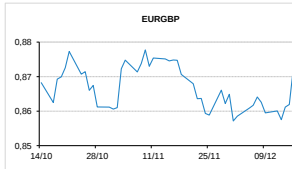


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,86	-2,35	-12,79	OT 2Y	2,479	0,02	24,20
JETFUEL	991,68	-4,66	-45,56	OT 5Y	2,629	0,10	23,90
DIESEL	959,29	-3,23	-71,52	OT 10Y	3,160	0,09	19,90
COBRE	8,295,00	-223,00	-83,00	BUND 10Y	1,849	9,66	16,80
ZINCO	3,179,75	-79,75	54,75	SCHATZ 2Y	2,903	8,73	30,10
OURO	1,790,15	13,29	16,28	T-NOTE 10Y	4,185	2,48	-14,00
TRIGO	754,00	-3,25	-83,25	T-NOTE 2Y	4,418	-1,62	-13,00
LICENÇA C02	83,19	-2,31	9,78	GILT 10Y	3,551	12,57	20,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0619	-0,02%	1,99%	1,0691	1,0750	1,0847
EUR/GBP	0,87233	-1,19%	0,29%	0,8760	0,8795	0,8860
EUR/JPY	145,53	-0,32%	-0,16%	145,52	145,51	145,49
EUR/CHF	0,9892	-0,23%	-0,72%	0,9856	0,9813	0,9723
EUR/BRL	5,5933	0,95%	0,27%	5,7289	5,8628	6,1366
EUR/PLN	4,6895	0,03%	0,15%	4,7604	4,8253	4,9516



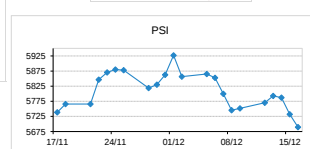
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0619	0,8723	145,53	0,9892	11,0216	7,4368	1,4524	1,58461	5,5933	10,5066
USD	0,9423	-	0,8228	136,635	0,9323	10,3969	7,0084	1,3693	1,4973	5,2817	9,9117

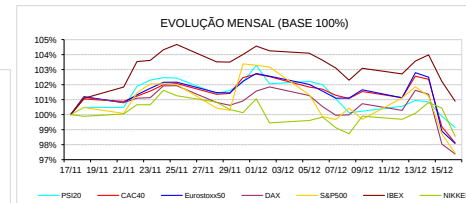
ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,075	-0,49	21,53
BCP	0,145	1,98	2,56
CORT. AMORIM	8,700	0,81	-22,87
CTT	3,090	-1,28	-32,16
EDP	4,624	-1,53	-4,30
EDP R	21,430	-0,79	-2,15
GALP	11,720	-0,59	37,56
GREENVOLT	8,050	-0,12	29,63
J MARTINS	20,080	-2,14	-0,10
MOTA ENGIL	1,178	-0,51	-6,07
NAVIGATOR	3,518	0,11	11,09
NOS	3,714	-2,16	8,91
REN	2,590	-0,58	1,77
SEMAPA	12,340	-1,12	16,08
SONAE SGPS	0,913	-1,03	-9,02

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	1,98
CORT. AMORIM	0,81
NAVIGATOR	0,11
SEMAPA	-1,12
CTT	-1,28
EDP	-1,53
J MARTINS	-2,14
NOS	-2,16



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5,689,36	-0,74%	2,15%	6,370,78	5,128,86
CAC40	6,452,63	-1,08%	-9,79%	7,384,86	5,628,42
ESTX 50 PR	3,804,02	-0,83%	-11,50%	4,395,78	3,249,57
XTRA DAX	13,893,07	-0,67%	-12,54%	16,285,35	11,862,84
S&P 500	3,846,88	-1,29%	-19,32%	4,818,62	3,491,58
IBEX 35	8,112,50	-1,29%	-6,90%	8,992,70	7,189,60
NIKKEI 225	27,527,12	-1,87%	-4,39%	29,388,16	24,681,74



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