

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

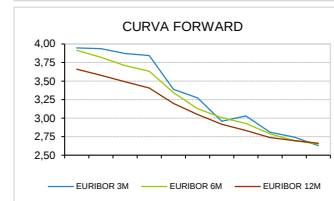
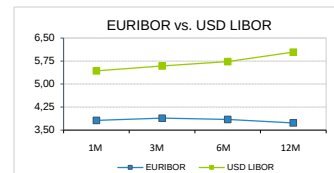
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

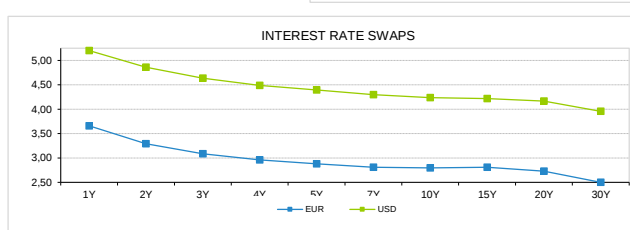
INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP CHF
1M	3,8190	-2	-3	1M	5,4314	0	-1	5,2015 1,4169
3M	3,8910	0	-1	3M	5,5880	0	-1	5,1936 1,4475
6M	3,8500	0	-2	6M	5,7312	0	2	5,1400 1,3600
12M	3,7340	0	5	12M	6,0414	8	31	5,0270 1,3750

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6593	-2	3	2,9171	2,5539	2,5938
2Y	3,2930	-3	15	2,7893	2,5507	2,6203
3Y	3,0868	-3	19	2,7080	2,5610	2,6480
4Y	2,9588	-3	19	2,6720	2,5840	2,6760
5Y	2,8800	-3	19	2,6585	2,6080	2,7020
7Y	2,8103	-2	19	2,6635	2,6520	2,7430
10Y	2,7965	-1	18	2,7036	2,7160	2,7687
15Y	2,8108	0	17	2,7324	2,6920	2,6647
20Y	2,7298	0	15	2,6448	2,5732	2,5182
30Y	2,5000	1	13	2,4220	2,3510	2,2930

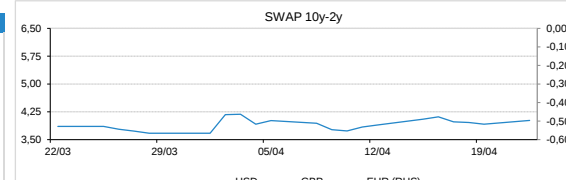
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	10,75
Austrália	4,35
Índia	4,50



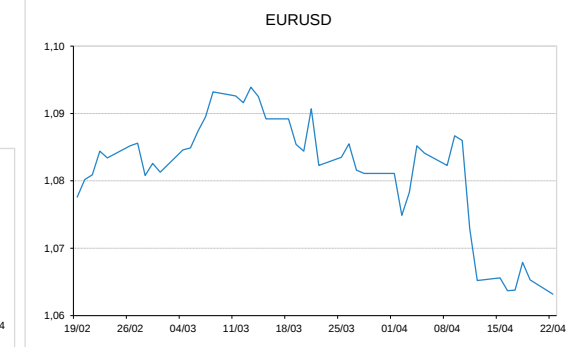
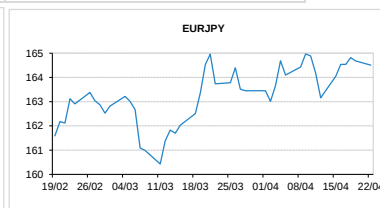
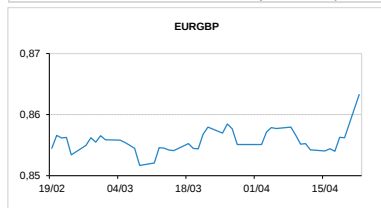
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,2022	-2	22	4,4840	4,0710	4,0270
2Y	4,8603	-3	38	4,3060	4,0240	4,0285
3Y	4,6346	-4	43	4,2310	4,0250	4,0280
4Y	4,4890	-3	45	4,1710	4,0260	4,0320
5Y	4,3945	-2	44	4,1440	4,0260	4,0420
7Y	4,2983	-1	43	4,1140	4,0360	4,0730
10Y	4,2364	0	40	4,1100	4,0710	4,1020
15Y	4,2183	0	37	4,1160	4,0630	4,0570
20Y	4,1666	1	34	4,0640	3,9790	3,9285
30Y	3,9558	1	31	3,8550	3,7520	3,6730



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	86,91	-0,38	2,08	OT 2Y	2,884	-0,05	17,00
JETFUEL	835,75	3,50	-52,50	OT 5Y	2,693	-0,05	6,20
DIESEL	790,75	-0,25	-92,25	OT 10Y	3,123	-0,04	8,20
COBRE	9.874,50	141,50	899,50	BUND 10Y	2,448	-1,73	10,40
ZINCO	2.849,52	31,79	354,92	SCHATZ 2Y	3,176	-4,03	13,60
OURO	2.336,80	-55,13	171,36	T-NOTE 10Y	4,983	-0,38	29,60
TRIGO	592,25	25,50	22,75	T-NOTE 2Y	5,174	-1,44	39,60
LICENÇA C02	66,42	-2,39	4,91	GILT 10Y	4,345	-5,20	26,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0632	-0,20%	-1,76%	1,0673	1,0721	1,0828
EUR/GBP	0,86328	-0,82%	-0,62%	0,8661	0,8691	0,8757
EUR/JPY	164,51	0,10%	-0,47%	164,49	164,48	164,45
EUR/CHF	0,9710	-0,07%	-0,11%	0,9647	0,9589	0,9485
EUR/BRL	5,5272	0,29%	-2,21%	5,5969	5,6727	5,8238
EUR/PLN	4,3182	-0,19%	0,19%	4,3391	4,3637	4,4209

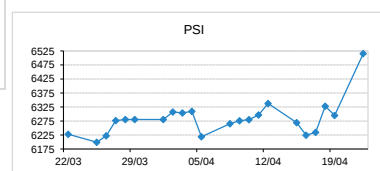

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0632	0,8633	164,51	0,9710	11,6199	7,4611	1,4610	1,65361	5,5272	11,7443
USD	0,9394	-	0,8108	154,72	0,9112	10,9145	7,0086	1,3723	1,5540	5,1921	11,0350

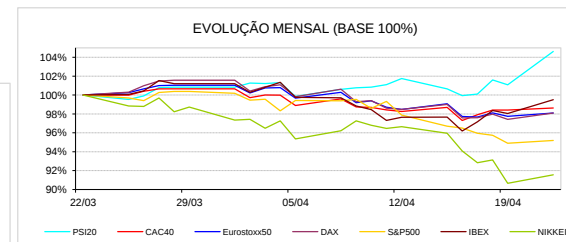
ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,100	2,00	10,87
BCP	0,320	5,09	16,62
CORT. AMORIM	9,720	0,10	6,35
CTT	4,535	1,45	29,94
EDP	3,578	-0,80	-21,45
EDP R	12,730	-0,78	-31,28
GALP	19,350	20,64	45,05
GREENVOLT	8,310	-0,42	1,59
J MARTINS	18,450	3,77	-19,92
MOTA ENGIL	4,266	1,96	7,73
NAVIGATOR	4,120	0,78	16,12
NOS	3,275	-9,03	2,34
REN	2,240	0,90	-3,66
SEMAPA	15,480	1,44	15,52
SONAE SGPS	0,918	1,66	1,49
IBERSOL	7,080	1,14	5,99

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	20,64
BCP	5,09
J MARTINS	3,77
ALTRI	2,00
MOTA ENGIL	1,96
GREENVOLT	-0,42
EDP R	-0,78
EDP	-0,80
NOS	-9,03



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.515,47	3,50%	1,86%	6.665,15	5.726,81
CAC40	8.040,36	0,22%	6,59%	8.253,59	6.773,82
ESTX 50 PR	4.935,46	0,35%	9,16%	5.121,71	3.993,10
XTRA DAX	17.860,80	0,70%	6,62%	18.567,16	14.630,21
S&P 500	4.982,90	0,31%	4,46%	5.264,85	4.048,28
IBEX 35	10.890,20	1,50%	7,80%	11.140,10	8.879,30
NIKKEI 225	37.438,61	1,00%	11,88%	41.087,75	28.241,67



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