

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

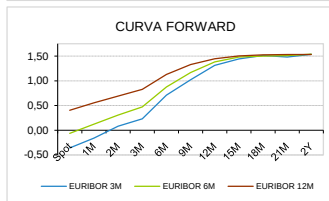
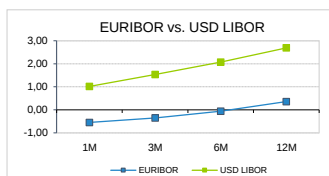
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

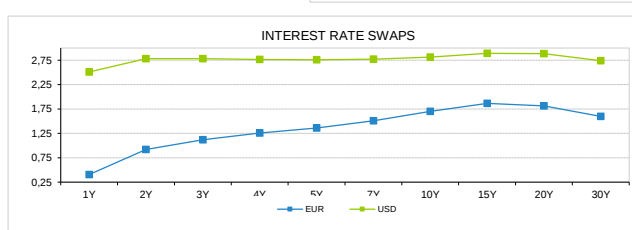
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5470	0	-5	1M	1,0166	1	31	1,0134	-0,6250
3M	-0,3510	1	6	3M	1,5310	1	32	1,2198	-0,5250
6M	-0,0620	1	18	6M	2,0711	1	25	1,4922	-0,4300
12M	0,3590	-1	23	12M	2,6889	-3	8	1,8728	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,4055	0	24	1,4435	1,6750	1,8510
2Y	0,9180	-3	8	1,4888	1,7270	1,9019
3Y	1,1198	-1	1	1,5500	1,7695	1,9650
4Y	1,2566	-1	2	1,6050	1,8140	2,0200
5Y	1,3590	-1	4	1,6538	1,8675	2,0717
7Y	1,5094	1	7	1,7545	1,9685	2,1470
10Y	1,7023	2	11	1,9010	2,0700	2,1510
15Y	1,8648	4	15	1,9750	2,0145	1,9915
20Y	1,8136	3	16	1,8730	1,8620	1,8080
30Y	1,5979	5	21	1,6287	1,6030	1,5540

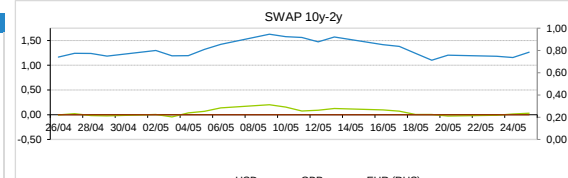
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,00
Reino Unido	1,00
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	12,75
Austrália	0,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5089	0	11	3,0166	2,7132	2,7580
2Y	2,7820	-1	-13	2,8947	2,7200	2,7795
3Y	2,7817	-2	-20	2,8354	2,7359	2,8198
4Y	2,7647	-1	-19	2,8081	2,7370	2,8400
5Y	2,7578	-1	-16	2,8007	2,7490	2,8782
7Y	2,7703	0	-12	2,7950	2,7990	2,9010
10Y	2,8145	1	-6	2,8480	2,8939	2,9678
15Y	2,8912	2	2	2,8970	2,8805	2,9005
20Y	2,8855	2	5	2,8320	2,8539	2,8294
30Y	2,7383	2	8	2,6480	2,5920	2,5240

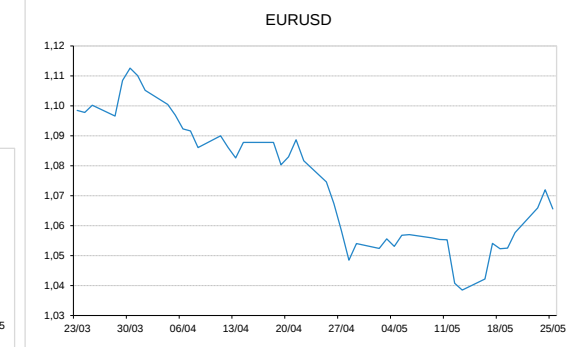
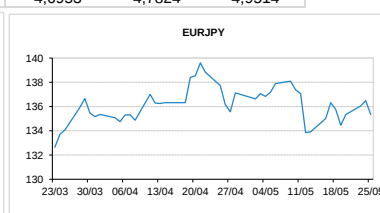


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	113,66	0,10	11,50	OT 2Y	0,468	-0,02	10,30
JETFUEL	1.192,75	10,87	5,66	OT 5Y	1,340	-0,05	16,20
DIESEL	1.128,75	15,87	-1,34	OT 10Y	2,101	-0,03	22,60
COBRE	9.484,00	-94,50	-656,50	BUND 10Y	0,469	0,24	7,70
ZINCO	3.801,75	-0,75	-650,49	SCHATZ 2Y	0,742	-3,28	-1,40
OURO	1.845,33	-21,12	-52,50	T-NOTE 10Y	3,534	-2,67	-10,90
TRIGO	1.129,50	-25,25	57,00	T-NOTE 2Y	2,891	-1,56	-27,00
LICENÇA C02	81,50	0,18	-1,96	GILT 10Y	1,938	4,59	5,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0656	-0,60%	-0,84%	1,0712	1,0773	1,0909
EUR/GBP	0,85295	0,53%	-1,13%	0,8568	0,8605	0,8681
EUR/JPY	135,34	0,85%	1,77%	135,34	135,34	135,33
EUR/CHF	1,0270	0,42%	0,08%	1,0266	1,0253	1,0227
EUR/BRL	5,1747	0,00%	0,99%	5,3389	5,4984	5,8218
EUR/PLN	4,6118	-0,32%	0,68%	4,6953	4,7824	4,9514



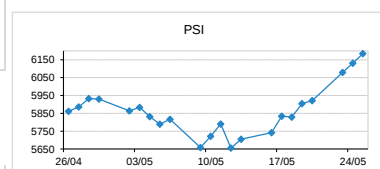
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0656	0,8530	135,34	1,0270	10,5369	7,4402	1,3692	1,50935	5,1747	10,2664
USD	0,9364	-	0,7971	127,355	0,9626	9,8731	6,9654	1,2834	1,4141	4,8308	9,6105

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,800	1,84	38,90
BCP	0,184	2,73	30,87
CORT. AMORIM	10,240	0,99	-9,22
CTT	3,690	-0,14	-18,99
EDP	4,776	0,63	-1,16
EDP R	22,970	-0,13	4,89
GALP	11,625	2,74	36,44
J MARTINS	19,080	0,69	-5,07
MOTA ENGIL	1,408	1,29	10,34
NAVIGATOR	4,064	-2,07	21,31
NOS	4,036	1,36	18,36
REN	3,005	-0,83	18,07
SEMAPA	14,920	0,13	27,52
SONAE SGPS	1,066	1,04	6,28
GREENVOLT	7,050	3,98	11,02

MAIORES GANHOS/PERDAS	
Título	Variação %
GREENVOLT	3,98
GALP	2,74
BCP	2,73
ALTRI	1,84
NOS	1,36
EDP R	-0,13
CTT	-0,14
REN	-0,83
NAVIGATOR	-2,07



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.184,84	0,88%	11,05%	6.192,95	4.859,53
CAC40	6.298,64	0,73%	-11,94%	7.384,86	5.756,38
ESTX 50 PR	3.677,10	0,81%	-14,45%	4.415,23	3.387,00
XTRA DAX	14.007,93	0,63%	-11,82%	16.290,19	12.438,85
S&P 500	3.949,95	0,23%	-17,12%	4.818,62	3.810,32
IBEX 35	8.764,20	1,54%	0,58%	9.310,80	7.287,70
NIKKEI 225	26.677,80	-0,26%	-7,34%	30.795,78	24.681,74

