

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

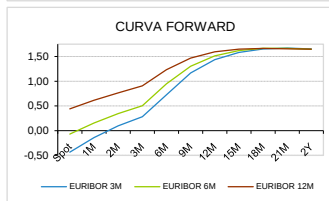
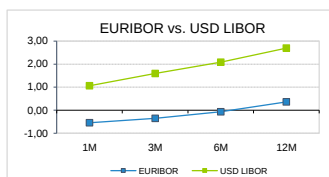
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

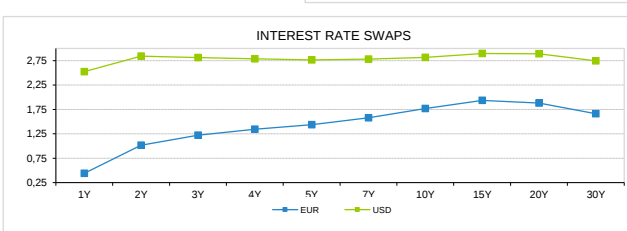
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5450	0	-1	1M	1,0617	0	30	1,0456	-0,6250
3M	-0,3540	1	8	3M	1,5979	2	36	1,2651	-0,5275
6M	-0,0680	1	16	6M	2,0861	1	26	1,5465	-0,4000
12M	0,3610	0	20	12M	2,6957	1	15	1,9468	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,4405	3	17	1,5915	1,7320	1,9045
2Y	1,0146	7	5	1,6210	1,7750	1,9555
3Y	1,2220	7	-1	1,6573	1,8175	2,0150
4Y	1,3450	7	-2	1,6958	1,8635	2,0715
5Y	1,4362	6	-2	1,7362	1,9170	2,1240
7Y	1,5796	5	-1	1,8285	2,0195	2,2070
10Y	1,7670	4	1	1,9710	2,1270	2,2205
15Y	1,9350	3	4	2,0525	2,0835	2,0595
20Y	1,8820	3	7	1,9450	1,9245	1,8740
30Y	1,6625	2	13	1,6960	1,6615	1,6120

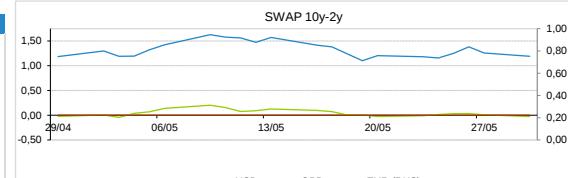
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,00
Reino Unido	1,00
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	12,75
Austrália	0,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5250	1	13	3,0821	2,6750	2,9482
2Y	2,8430	3	-22	2,9205	2,6878	2,7002
3Y	2,8147	2	-14	2,8515	2,7719	2,7651
4Y	2,7890	1	-15	2,8073	2,7528	2,7980
5Y	2,7660	0	-34	2,8339	2,7686	2,8781
7Y	2,7808	0	-12	2,8150	2,7930	2,9063
10Y	2,8182	-1	-9	2,8710	2,8961	2,9521
15Y	2,8965	-1	-2	2,9188	2,9250	2,9667
20Y	2,8920	0	-11	2,9061	2,8521	2,8401
30Y	2,7445	-2	4	2,7255	2,6539	2,6012

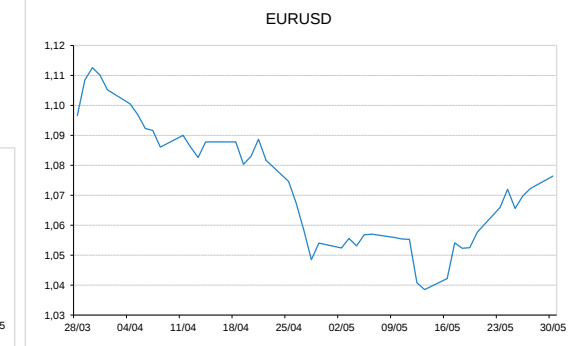
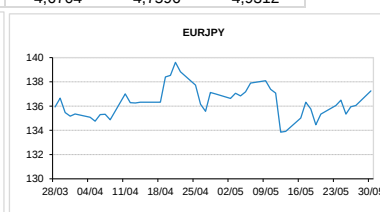


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	120,80	1,37	13,66	OT 2Y	0,523	0,07	15,70
JETFUEL	1.293,62	27,49	11,70	OT 5Y	1,404	0,09	15,90
DIESEL	1.228,62	14,33	29,62	OT 10Y	2,166	0,10	22,20
COBRE	9.490,00	106,00	-397,00	BUND 10Y	0,572	8,97	12,10
ZINCO	3.862,00	119,00	-377,50	SCHATZ 2Y	0,834	7,75	4,00
OURO	1.855,51	1,79	-41,42	T-NOTE 10Y	3,636	5,04	-7,80
TRIGO	1.157,50	14,25	66,25	T-NOTE 2Y	3,129	5,49	-21,30
LICENÇA C02	83,30	-0,90	-1,15	GILT 10Y	2,082	5,47	8,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0764	0,399%	2,28%	1,0819	1,0880	1,1015
EUR/GBP	0,8515	-0,32%	-1,57%	0,8553	0,8592	0,8669
EUR/JPY	137,25	-0,87%	-0,45%	137,25	137,25	137,24
EUR/CHF	1,0321	-0,43%	-0,45%	1,0316	1,0305	1,0279
EUR/BRL	5,1082	-0,58%	4,61%	5,2719	5,4308	5,7452
EUR/PLN	4,5871	-0,39%	2,31%	4,6704	4,7596	4,9312



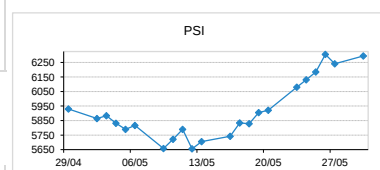
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0764	0,8515	137,25	1,0321	10,5074	7,4391	1,3642	1,49747	5,1082	10,1299
USD	0,9276	-	0,7907	127,625	0,9576	9,7459	6,9008	1,2657	1,3898	4,7367	9,3969

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,955	-0,25	42,61
BCP	0,194	3,14	37,69
CORT. AMORIM	10,440	-0,57	-7,45
CTT	3,815	1,46	-16,25
EDP	4,717	-0,02	-2,38
EDP R	22,940	0,84	4,75
GALP	12,285	1,03	44,19
J MARTINS	19,370	0,21	-3,63
MOTA ENGIL	1,428	0,42	11,91
NAVIGATOR	4,176	1,85	24,66
NOS	3,972	0,15	16,48
REN	2,915	-0,85	14,54
SEMAPA	15,480	1,44	32,31
SONAE SGPS	1,098	1,29	9,47
GREENVOLT	7,470	2,89	17,64

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	3,14
GREENVOLT	2,89
NAVIGATOR	1,85
CTT	1,46
SEMAPA	1,44
EDP	-0,02
ALTRI	-0,25
CORT. AMORIM	-0,57
REN	-0,85



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.294,98	0,87%	13,03%	6.328,21	4.859,53
CAC40	6.562,39	0,72%	-8,26%	7.384,86	5.756,38
ESTX 50 PR	3.841,62	0,86%	-10,63%	4.415,23	3.387,00
XTRA DAX	14.575,98	0,79%	-8,24%	16.290,19	12.438,85
S&P 500	4.158,24	2,47%	-12,76%	4.818,62	3.810,32
IBEX 35	8.930,80	-0,15%	2,37%	9.310,80	7.287,70
NIKKEI 225	27.369,43	2,19%	-4,94%	30.795,78	24.681,74

