

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

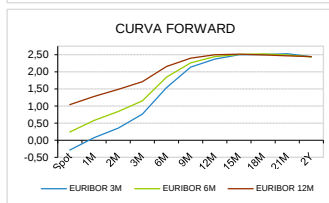
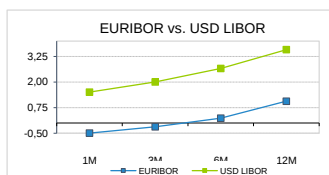
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

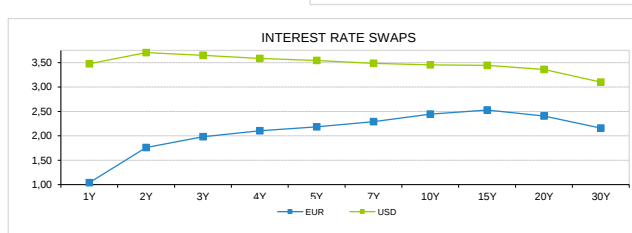
INTERBANK OFFERED RATES							
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)
1M	-0,4940	2	5	1M	1,5093	19	62
3M	-0,1820	6	22	3M	2,0033	17	56
6M	0,2370	6	45	6M	2,6680	16	67
12M	1,0670	11	89	12M	3,5813	21	93

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,0385	-10	78	2,5010	2,4890	2,5390
2Y	1,7580	-24	92	2,4644	2,5120	2,5772
3Y	1,9805	-23	92	2,4710	2,5255	2,6380
4Y	2,1020	-21	89	2,4880	2,5415	2,6940
5Y	2,1850	-19	87	2,5000	2,5830	2,7368
7Y	2,2912	-18	80	2,5490	2,6680	2,7790
10Y	2,4455	-17	76	2,6455	2,7180	2,7346
15Y	2,5285	-13	69	2,6340	2,5860	2,5000
20Y	2,4053	-13	64	2,4630	2,3910	2,3040
30Y	2,1567	-11	66	2,1850	2,1100	2,0270

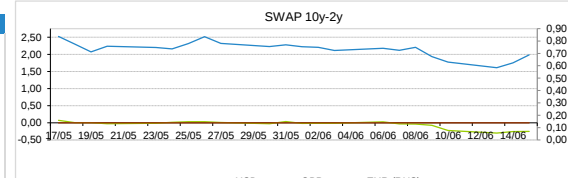
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,00
Reino Unido	1,00
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	12,75
Austrália	0,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4753	-2	96	3,9801	3,3580	3,3085
2Y	3,7062	-9	85	3,7195	3,3570	3,4998
3Y	3,6499	-11	77	3,6020	3,3430	3,2940
4Y	3,5858	-11	72	3,5225	3,3280	3,3110
5Y	3,5436	-9	67	3,4825	3,3235	3,3533
7Y	3,4867	-9	59	3,4200	3,3410	3,3540
10Y	3,4540	-9	50	3,4325	3,3677	3,3560
15Y	3,4436	-7	41	3,4100	3,3200	3,2630
20Y	3,3624	-6	33	3,3000	3,1930	3,1020
30Y	3,1010	-5	25	3,0330	2,9150	2,8096

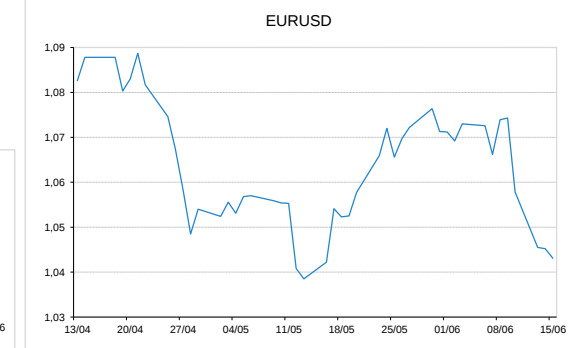
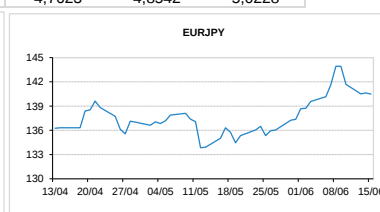


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	120,72	-0,45	10,97	OT 2Y	1,441	-0,20	113,20
JETFUEL	1,431,75	33,50	230,92	OT 5Y	2,214	-0,28	93,40
DIESEL	1,361,75	39,50	261,50	OT 10Y	2,846	-0,26	79,20
COBRE	9,147,50	-63,50	71,50	BUND 10Y	1,238	-8,05	81,90
ZINCO	3,604,75	-14,05	111,75	SCHATZ 2Y	1,770	-15,01	78,30
OURO	1,821,94	13,46	10,15	T-NOTE 10Y	4,147	-7,27	46,60
TRIGO	1,068,00	2,75	-113,00	T-NOTE 2Y	3,884	-10,00	69,40
LICENÇA C02	86,79	2,64	-1,69	GILT 10Y	2,562	-7,47	71,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0431	-0,20%	0,09%	1,0499	1,0573	1,0716
EUR/GBP	0,86328	0,29%	-1,49%	0,8676	0,8718	0,8791
EUR/JPY	140,49	0,09%	-3,90%	140,49	140,49	140,48
EUR/CHF	1,0409	0,24%	0,44%	1,0402	1,0385	1,0351
EUR/BRL	5,3142	0,27%	-0,67%	5,4883	5,6481	5,9535
EUR/PLN	4,6763	-0,35%	-0,39%	4,7623	4,8542	5,0228



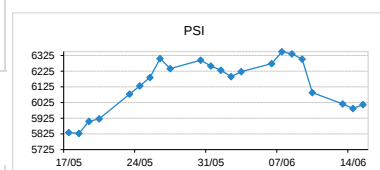
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0431	0,8633	140,49	1,0409	10,6522	7,4382	1,3471	1,49489	5,3142	10,4150
USD	0,9606	-	0,8286	134,56	1,0007	10,2316	7,1448	1,2941	1,4408	5,1222	10,0195

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,365	-0,31	52,43
BCP	0,172	2,81	21,86
CORT. AMORIM	10,280	1,38	-8,87
CTT	3,110	-3,42	-31,72
EDP	4,520	0,71	-6,46
EDP R	21,800	0,74	-0,46
GALP	12,535	-0,67	47,12
J MARTINS	18,840	0,11	-6,27
MOTA ENGIL	1,266	1,28	-0,78
NAVIGATOR	3,880	0,52	15,82
NOS	3,766	0,80	10,44
REN	2,735	-0,55	7,47
SEMAPA	13,920	1,02	18,97
SONAE SGPS	1,115	0,81	11,17
GREENVOLT	6,790	-0,88	6,93

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	2,81
CORT. AMORIM	1,38
MOTA ENGIL	1,28
SEMAPA	1,02
SONAE SGPS	0,81
ALTRI	-0,31
REN	-0,55
GALP	-0,67
GREENVOLT	-0,88
CTT	-3,42



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.012,15	0,42%	7,95%	6.370,78	4.859,53
CAC40	6.030,13	1,35%	-15,70%	7.384,86	5.756,38
ESTX 50 PR	3.532,32	1,64%	-17,82%	4.415,23	3.387,00
XTRA DAX	13.485,29	1,36%	-15,11%	16.290,19	12.438,85
S&P 500	3.770,77	0,95%	-20,88%	4.818,62	3.705,68
IBEX 35	8.174,70	1,34%	-6,19%	9.310,80	7.287,70
NIKKEI 225	26.326,16	-1,14%	-8,56%	30.795,78	24.681,74

