

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

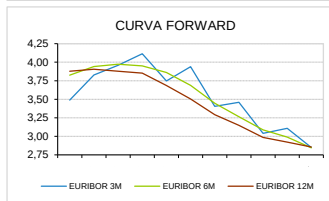
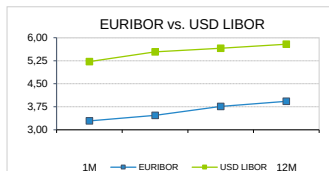
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

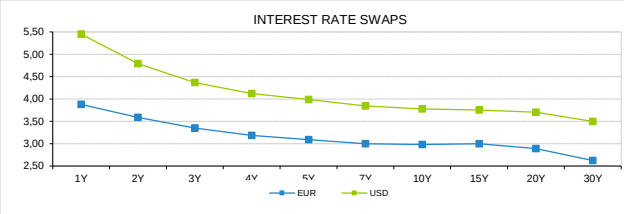
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,2900	3	13	1M	5,2224	4	12	4,5916	1,5100
3M	3,4690	-2	20	3M	5,5397	3	20	4,8038	1,7200
6M	3,7620	1	15	6M	5,6566	1	30	5,0715	1,8700
12M	3,9280	-1	12	12M	5,7880	4	59	5,3404	2,0050

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8777	0	13	3,2914	2,6630	2,7250
2Y	3,5885	0	16	3,0740	2,6680	2,7520
3Y	3,3502	0	16	2,9410	2,6870	2,7880
4Y	3,1855	0	11	2,8770	2,7090	2,8240
5Y	3,0895	-1	7	2,8480	2,7370	2,8590
7Y	2,9995	-2	2	2,8400	2,8000	2,9220
10Y	2,9810	-4	-3	2,8862	2,8810	2,9430
15Y	2,9980	-4	-5	2,9130	2,8410	2,8050
20Y	2,8910	-4	-5	2,7980	2,6973	2,6330
30Y	2,6231	-4	-4	2,5390	2,4447	2,3830

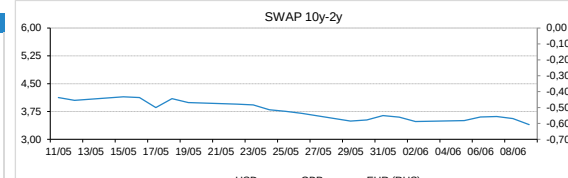
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,75
EUA	5,25
Reino Unido	4,50
Japão	0,10
Canadá	4,75
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,4520	3	42	4,0988	3,3582	3,4436
2Y	4,7921	7	54	3,7764	3,3670	3,4575
3Y	4,3664	7	50	3,6072	3,3925	3,5047
4Y	4,1222	7	45	3,5509	3,4120	3,5091
5Y	3,9865	6	40	3,5004	3,4240	3,5284
7Y	3,8437	4	32	3,5433	3,4810	3,5737
10Y	3,7758	3	25	3,5684	3,5480	3,6436
15Y	3,7530	2	17	3,5986	3,5551	3,6020
20Y	3,7021	1	14	3,5603	3,4970	3,4943
30Y	3,4980	0	9	3,3675	3,2927	3,2348

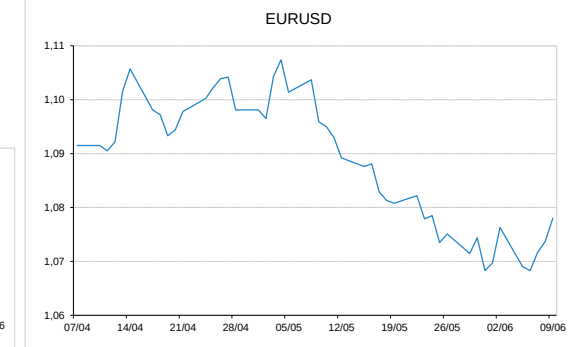
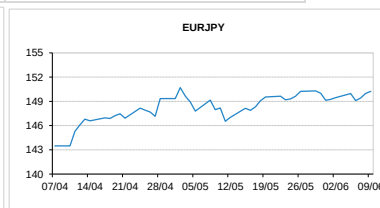
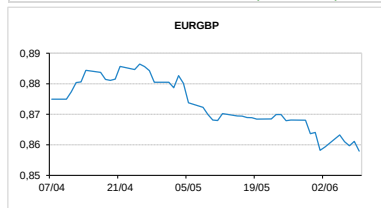


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	76,33	0,37	-0,94	OT 2Y	2,798	0,00	13,30
JETFUEL	743,47	-6,01	2,43	OT 5Y	2,785	-0,01	7,80
DIESEL	705,15	-7,56	7,11	OT 10Y	3,091	-0,04	-3,00
COBRE	8 372,00	54,00	-234,00	BUND 10Y	2,168	-4,13	10,50
ZINCO	2 411,25	7,15	-273,75	SCHATZ 2Y	3,161	0,25	33,10
OURO	1 962,02	-3,44	-72,54	T-NOTE 10Y	4,343	4,67	38,70
TRIGO	624,50	-1,75	-19,00	T-NOTE 2Y	4,717	8,75	85,50
LICENÇA C02	86,70	2,71	-0,07	GILT 10Y	4,475	-2,56	53,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,078	0,40%	-1,63%	1,0835	1,0884	1,0977
EUR/GBP	0,85795	0,37%	1,39%	0,8610	0,8647	0,8735
EUR/JPY	150,24	-0,17%	-1,51%	150,23	150,21	150,18
EUR/CHF	0,9702	-0,08%	0,61%	0,9657	0,9611	0,9528
EUR/BRL	5,2514	0,38%	4,06%	5,3646	5,4626	5,6241
EUR/PLN	4,4353	0,85%	2,66%	4,4769	4,5137	4,5845



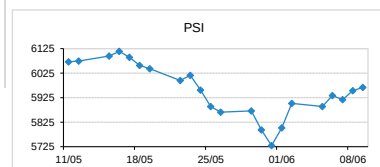
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0780	0,8580	150,24	0,9702	11,6341	7,4521	1,4341	1,59466	5,2514	11,5626
USD	0,9297	-	0,7949	139,375	0,9022	10,8312	6,9280	1,3317	1,4832	4,8762	10,7480

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,114	1,23	-2,20
BCP	0,211	0,00	44,19
CORT. AMORIM	9,860	0,51	13,07
CTT	3,340	-0,15	8,44
EDP	4,645	0,19	-0,24
EDP R	19,495	1,54	-5,27
GALP	10,690	0,28	-15,23
GREENVOLT	6,350	1,93	-18,59
J MARTINS	24,160	-0,74	19,72
MOTA ENGIL	2,105	-1,86	79,91
NAVIGATOR	3,238	-0,18	-6,25
NOS	3,472	0,40	-4,75
REN	2,545	0,20	0,99
SEMAPA	13,500	0,45	9,22
SONAE SGPS	0,926	0,05	-1,02
IBERSOL	7,240	0,28	31,16

MAIORES GANHOS/PERDAS	
Título	Variação %
GREENVOLT	1,93
EDP R	1,54
ALTRI	1,23
CORT. AMORIM	0,51
SEMAPA	0,45
CTT	-0,15
NAVIGATOR	-0,18
J MARTINS	-0,74
MOTA ENGIL	-1,86



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5 966,71	0,22%	4,20%	6 349,57	5 128,86
CAC40	7 213,14	-0,12%	11,42%	7 581,26	5 628,42
ESTX 50 PR	4 289,79	-0,18%	13,08%	4 412,88	3 249,57
XTRA DAX	15 949,84	-0,25%	14,55%	16 331,94	11 862,84
S&P 500	4 302,69	0,20%	12,06%	4 325,28	3 491,58
IBEX 35	9 309,70	-0,31%	13,13%	9 540,50	7 189,60
NIKKEI 225	32 265,17	1,97%	23,65%	32 708,53	25 520,23

