

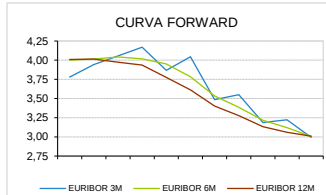
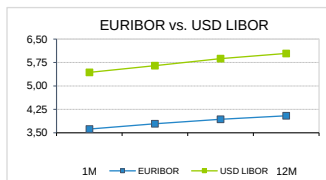
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

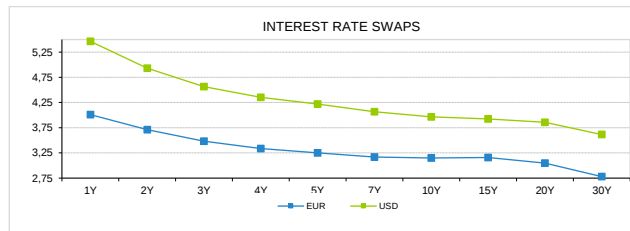
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,6200	-1	10	1M	5,4347	1	1	5,2295	1,6750
3M	3,7880	0	8	3M	5,6495	0	4	5,4513	1,8325
6M	3,9350	0	-3	6M	5,8733	-1	2	5,6509	1,8600
12M	4,0450	0	-7	12M	6,0414	8	31	5,8075	2,0100

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0100	3	-4	3,4055	2,8743	2,9166
2Y	3,7125	5	-4	3,2085	2,8805	2,9353
3Y	3,4844	6	0	3,0950	2,8990	2,9560
4Y	3,3360	5	4	3,0400	2,8940	2,9860
5Y	3,2510	4	5	3,0226	2,9270	3,0268
7Y	3,1675	4	9	3,0060	2,9890	3,0950
10Y	3,1480	2	12	3,0540	3,0430	3,1037
15Y	3,1600	2	14	3,0743	3,0050	2,9590
20Y	3,0490	2	15	2,9543	2,8550	2,7838
30Y	2,7803	2	17	2,7100	2,6020	2,5360

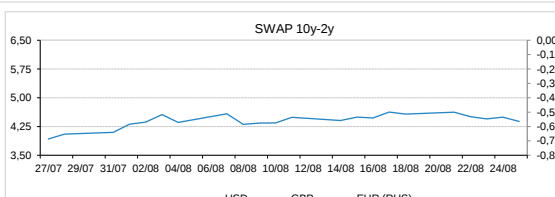
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,25
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	4,10
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,4645	5	8	4,3790	3,6290	3,6370
2Y	4,9321	4	13	4,0980	3,6320	3,6280
3Y	4,5675	3	18	3,9500	3,6330	3,6390
4Y	4,3537	2	23	3,8760	3,6300	3,6530
5Y	4,2196	2	27	3,8290	3,6350	3,6630
7Y	4,0679	1	31	3,7800	3,6530	3,6970
10Y	3,9660	-1	33	3,7700	3,6930	3,7310
15Y	3,9251	-2	35	3,7780	3,7000	3,6810
20Y	3,8564	-2	34	3,7160	3,6070	3,5420
30Y	3,6150	-3	33	3,4860	3,3700	3,2900

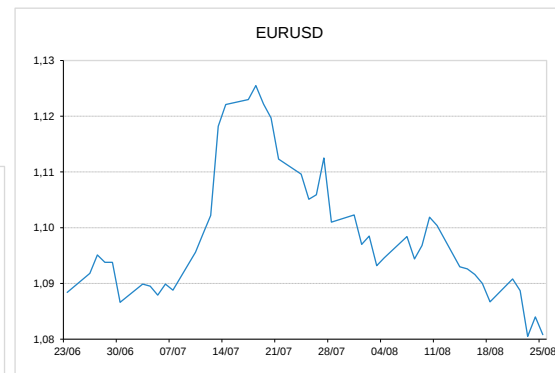
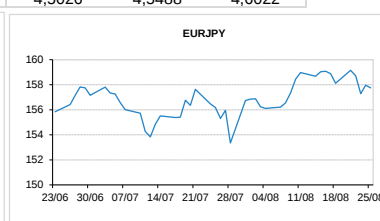


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	83,96	0,60	0,71	OT 2Y	3,014	0,06	-2,00
JETFUEL	996,25	14,50	110,50	OT 5Y	3,011	0,08	3,80
DIESEL	933,00	4,50	92,75	OT 10Y	3,264	0,05	6,20
COBRE	8 361,00	-92,50	-157,50	BUND 10Y	2,350	2,86	7,80
ZINCO	2 388,25	26,25	-28,50	SCHATZ 2Y	3,363	5,06	-7,30
OURO	1 908,75	-8,16	-56,21	T-NOTE 10Y	4,801	1,88	32,10
TRIGO	624,75	-7,00	-156,00	T-NOTE 2Y	5,378	4,35	25,40
LICENÇA C02	85,03	-0,81	-6,90	GILT 10Y	4,698	1,57	25,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0808	-0,30%	-2,20%	1,0857	1,0915	1,1015
EUR/GBP	0,85643	0,01%	0,59%	0,8602	0,8648	0,8744
EUR/JPY	157,75	0,13%	-1,00%	157,73	157,72	157,69
EUR/CHF	0,9554	0,09%	-0,03%	0,9503	0,9452	0,9362
EUR/BRL	5,2661	0,25%	-0,21%	5,3582	5,4418	5,5844
EUR/PLN	4,4652	0,34%	-0,74%	4,5026	4,5488	4,6022



FIXINGS CONTRA USD e EUR

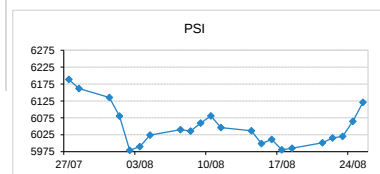
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0808	0,8564	157,75	0,9554	11,9285	7,4542	1,4703	1,6847	5,2661	11,5579
USD	0,9286	-	0,7967	146,58	0,8873	11,0915	6,9217	1,3635	1,5664	4,8922	10,7371

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,338	1,83	3,12
BCP	0,250	0,24	70,56
CORT. AMORIM	9,830	0,00	12,73
CTT	3,340	1,37	8,44
EDP	4,293	0,94	-7,80
EDP R	17,640	0,92	-14,29
GALP	12,345	0,90	-2,10
GREENVOLT	6,280	-0,32	-19,49
J MARTINS	23,860	1,36	18,24
MOTA ENGIL	2,615	-0,19	123,50
NAVIGATOR	3,300	1,10	-4,46
NOS	3,332	1,46	-8,59
REN	2,490	1,01	-1,19
SEMAPA	13,240	0,61	7,12
SONAE SGPS	0,969	2,22	3,58
IBERSOL	6,780	0,30	22,83

MAIORES GANHOS/PERDAS

Título	Variação %
SONAE SGPS	2,22
ALTRI	1,83
NOS	1,46
CTT	1,37
J MARTINS	1,36
MOTA ENGIL	-0,19
GREENVOLT	-0,32



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 121,19	0,93%	6,90%	6 277,04	5 128,86
CAC40	7 229,60	0,21%	11,68%	7 581,26	5 628,42
ESTX 50 PR	4 236,25	0,10%	11,67%	4 491,51	3 249,57
XTRA DAX	15 631,82	0,07%	12,27%	16 528,97	11 862,84
S&P 500	4 389,66	0,26%	14,27%	4 607,07	3 491,58
IBEX 35	9 341,00	0,17%	13,51%	9 741,90	7 189,60
NIKKEI 225	31 624,28	-2,05%	21,19%	33 772,89	25 621,96

