

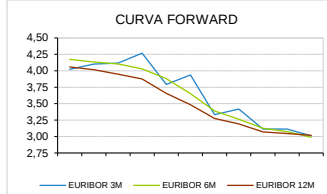
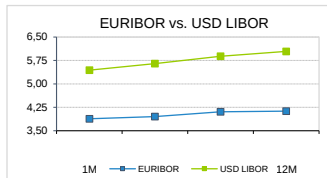
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

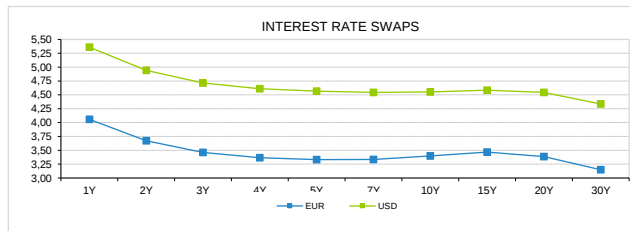
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8830	4	4	1M	5,4405	0	1	5,2144	1,7250
3M	3,9520	1	1	3M	5,6491	1	0	5,2632	1,7050
6M	4,1050	1	2	6M	5,8841	1	-1	5,3196	1,7500
12M	4,1280	1	-7	12M	6,0414	8	31	5,3320	1,8475

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0584	-2	-8	3,2730	3,0675	3,2880
2Y	3,6734	-6	-13	3,1475	3,1240	3,3367
3Y	3,4605	-6	-12	3,1205	3,1970	3,3860
4Y	3,3670	-6	-9	3,1355	3,2290	3,4280
5Y	3,3325	-6	-6	3,1645	3,2750	3,4720
7Y	3,3350	-5	0	3,2360	3,3720	3,5320
10Y	3,3980	-4	5	3,3440	3,4510	3,5500
15Y	3,4660	-4	8	3,4073	3,4200	3,4097
20Y	3,3870	-5	8	3,3160	3,2787	3,2338
30Y	3,1490	-4	8	3,0800	3,0300	2,9740

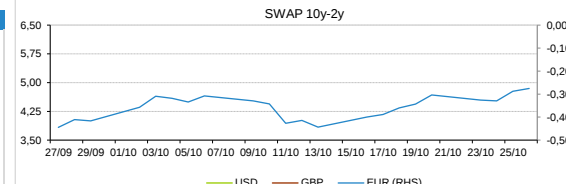
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	12,75
Austrália	4,10
Índia	4,50



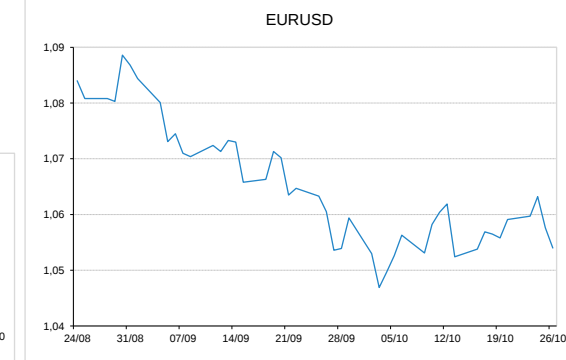
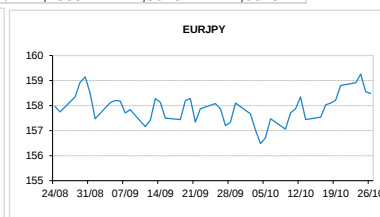
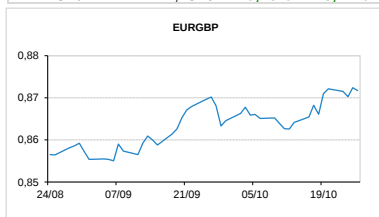
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,3610	-4	-9	4,5020	4,2790	4,4620
2Y	4,9423	-7	-6	4,3640	4,3280	4,4790
3Y	4,7140	-8	4	4,3370	4,3700	4,4940
4Y	4,6099	-8	13	4,3460	4,4000	4,5170
5Y	4,5673	-8	19	4,3670	4,4230	4,5365
7Y	4,5441	-7	26	4,4040	4,4700	4,5720
10Y	4,5527	-6	31	4,4610	4,5240	4,5980
15Y	4,5840	-5	34	4,5100	4,5250	4,5330
20Y	4,5436	-5	35	4,4650	4,4330	4,3890
30Y	4,3359	-4	35	4,2500	4,1850	4,1105



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	88,67	-1,46	-3,76	OT 2Y	3,174	-0,03	-7,10
JETFUEL	954,75	-9,25	-69,25	OT 5Y	3,186	-0,04	-3,30
DIESEL	896,50	-6,25	-85,75	OT 10Y	3,570	-0,06	-0,80
COBRE	7 984,50	-19,50	-113,50	BUND 10Y	2,717	-2,77	4,70
ZINCO	2 477,50	36,25	-48,25	SCHATZ 2Y	3,340	-4,05	-5,80
OURO	1 981,04	1,32	80,39	T-NOTE 10Y	5,218	-4,50	25,60
TRIGO	574,00	5,50	-15,00	T-NOTE 2Y	5,331	-6,00	1,70
LICENÇA C02	79,70	-0,22	-3,22	GILT 10Y	4,987	-0,81	37,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,054	-0,34%	-0,61%	1,0585	1,0630	1,0723
EUR/GBP	0,8717	0,08%	-0,17%	0,8748	0,8780	0,8851
EUR/JPY	158,48	0,04%	-0,38%	158,46	158,45	158,42
EUR/CHF	0,9474	0,01%	2,18%	0,9417	0,9363	0,9262
EUR/BRL	5,2693	0,17%	0,12%	5,3501	5,4245	5,5781
EUR/PLN	4,4546	0,46%	3,44%	4,4833	4,5073	4,5545

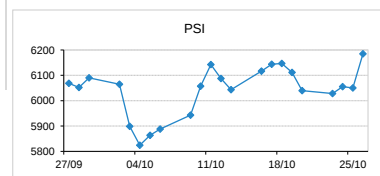

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0540	0,8717	158,48	0,9474	11,7859	7,4631	1,4569	1,66882	5,2693	11,8295
USD	0,9486	-	0,8246	150,35	0,8986	11,1767	7,0787	1,3815	1,5820	5,0002	11,2237

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,464	2,81	6,12
BCP	0,283	2,17	92,96
CORT. AMORIM	9,150	1,67	4,93
CTT	3,515	1,44	14,12
EDP	3,836	0,89	-17,61
EDP R	14,745	0,55	-28,35
GALP	14,315	-0,28	13,52
GREENVOLT	6,140	1,24	-21,28
J MARTINS	22,080	10,57	9,42
MOTA ENGIL	2,980	0,85	154,70
NAVIGATOR	3,660	3,57	5,96
NOS	3,428	0,59	-5,96
REN	2,440	0,83	-3,17
SEMAPA	13,640	2,25	10,36
SONAE SGPS	0,929	0,87	-0,70
IBERSOL	6,680	1,21	21,01

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	10,57
NAVIGATOR	3,57
ALTRI	2,81
SEMAPA	2,25
BCP	2,17
GALP	-0,28



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 184,88	2,23%	8,01%	6 273,94	5 569,43
CAC40	6 888,96	-0,38%	6,41%	7 581,26	6 183,41
ESTX 50 PR	4 049,40	-0,59%	6,74%	4 491,51	3 558,55
XTRA DAX	14 731,05	-1,08%	5,80%	16 528,97	13 022,64
S&P 500	4 157,92	-0,70%	8,29%	4 607,07	3 698,15
IBEX 35	8 959,60	-0,28%	8,88%	9 741,90	7 756,60
NIKKEI 225	30 601,78	-2,14%	17,27%	33 772,89	25 661,89

