

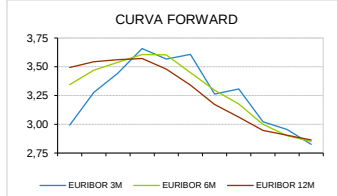
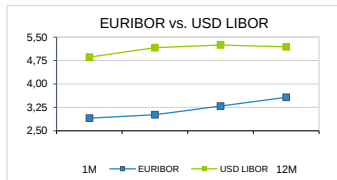
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

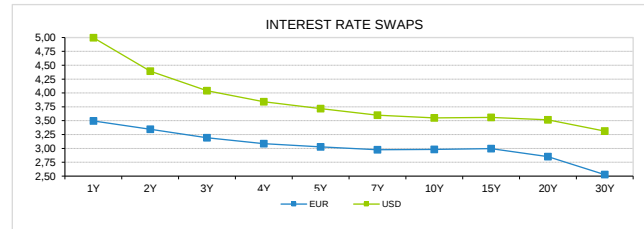
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,9050	0	43	1M	4,8587	1	19	4,1657	1,0000
3M	3,0150	3	27	3M	5,1629	2	19	4,2926	1,4000
6M	3,2900	2	0	6M	5,2467	9	-2	4,4541	1,4500
12M	3,5730	3	-15	12M	5,1877	13	-49	4,5196	1,8000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4954	2	-23	3,1870	2,7510	2,8200
2Y	3,3450	3	-43	3,0346	2,7653	2,8381
3Y	3,1920	2	-42	2,9420	2,7820	2,8650
4Y	3,0845	2	-39	2,9030	2,8020	2,8950
5Y	3,0280	2	-35	2,8890	2,8240	2,9295
7Y	2,9770	1	-29	2,8890	2,8810	2,9800
10Y	2,9820	1	-25	2,9355	2,9410	2,9765
15Y	2,9965	1	-21	2,9347	2,8540	2,7780
20Y	2,8530	2	-20	2,7755	2,6575	2,5560
30Y	2,5270	2	-18	2,4550	2,3410	2,2490

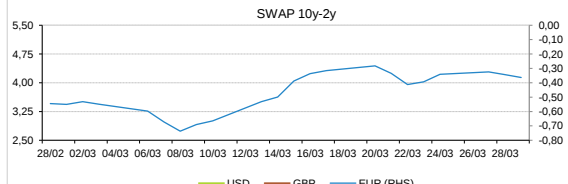
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,50
EUA	5,00
Reino Unido	4,25
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,60
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,9973	-2	-54	3,8236	3,2024	3,1130
2Y	4,3936	-2	-77	3,5090	3,1941	3,2120
3Y	4,0399	-2	-70	3,4128	3,1860	3,2565
4Y	3,8408	-2	-62	3,3602	3,2085	3,3207
5Y	3,7187	-2	-55	3,3402	3,2476	3,3545
7Y	3,5988	-2	-47	3,3305	3,3031	3,3780
10Y	3,5514	-1	-38	3,3555	3,3660	3,4255
15Y	3,5594	0	-31	3,4085	3,3924	3,3865
20Y	3,5159	0	-26	3,3560	3,3200	3,2670
30Y	3,3124	2	-21	3,1820	3,0948	3,0293

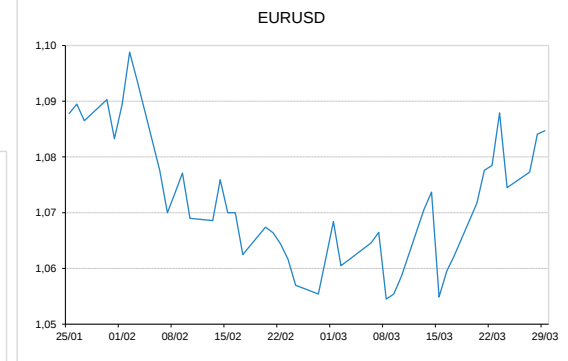
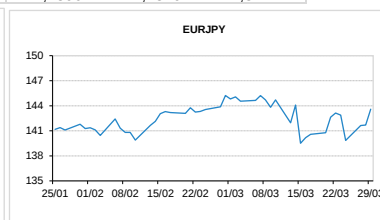
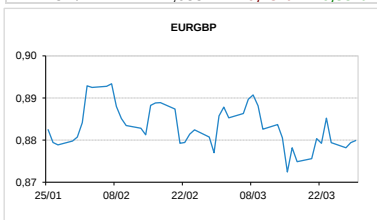


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,46	-0,19	-4,99	OT 2Y	2,705	0,03	-41,10
JETFUEL	817,00	-9,35	-57,75	OT 5Y	2,768	0,01	-40,40
DIESEL	802,00	-3,88	-35,58	OT 10Y	3,174	0,02	-27,40
COBRE	8.957,00	14,00	17,00	BUND 10Y	2,014	2,21	-29,30
ZINCO	2.956,70	26,71	-51,05	SCHATZ 2Y	2,950	4,75	-45,10
OURO	1.963,90	-9,65	136,98	T-NOTE 10Y	4,189	-0,35	-35,40
TRIGO	708,00	8,25	2,50	T-NOTE 2Y	4,275	-0,60	-72,80
LICENÇA C02	90,16	0,84	-9,64	GILT 10Y	3,535	-0,23	-45,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0847	0,06%	2,15%	1,0904	1,0950	1,1026
EUR/GBP	0,87988	-0,06%	-0,33%	0,8830	0,8860	0,8918
EUR/JPY	143,58	-1,32%	1,15%	143,57	143,56	143,53
EUR/CHF	0,9954	0,22%	0,12%	0,9908	0,9865	0,9797
EUR/BRL	5,5633	0,70%	-0,43%	5,6828	5,8052	6,0138
EUR/PLN	4,6881	-0,23%	0,35%	4,7396	4,7879	4,8774



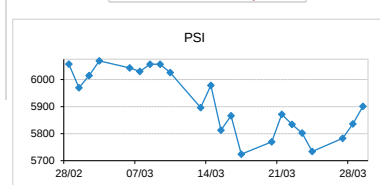
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0847	0,8799	143,58	0,9954	11,2731	7,4499	1,4701	1,62109	5,5633	11,2908
USD	0,9234	-	0,8122	132,455	0,9198	10,4132	6,8784	1,3584	1,4962	5,1462	10,4242

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,648	-0,39	-7,13
BCP	0,198	3,73	34,90
CORT. AMORIM	9,950	0,10	14,11
CTT	3,590	2,13	16,56
EDP	4,843	0,62	4,02
EDP R	20,240	1,00	-1,65
GALP	10,325	0,63	-18,12
GREENVOLT	6,260	1,95	-19,74
J MARTINS	20,780	1,17	2,97
MOTA ENGIL	1,544	1,05	31,97
NAVIGATOR	3,272	0,37	-5,27
NOS	4,172	0,58	10,25
REN	2,680	0,00	6,35
SEMAPA	13,740	0,00	11,17
SONAE SGPS	0,997	1,58	6,63
IBERSOL	6,360	0,95	15,22

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	3,73
CTT	2,13
GREENVOLT	1,95
SONAE SGPS	1,58
J MARTINS	1,17
ALTRI	-0,39



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.901,15	1,12%	3,06%	6.370,78	5.128,86
CAC40	7.186,99	1,39%	11,02%	7.401,15	5.628,42
ESTX 50 PR	4.231,27	1,51%	11,54%	4.324,27	3.249,57
XTRA DAX	15.328,78	1,23%	10,09%	15.706,37	11.862,84
S&P 500	4.010,26	0,99%	4,45%	4.637,30	3.491,58
IBEX 35	9.070,70	1,41%	10,23%	9.528,30	7.189,60
NIKKEI 225	27.883,78	1,33%	6,86%	29.222,77	25.520,23

