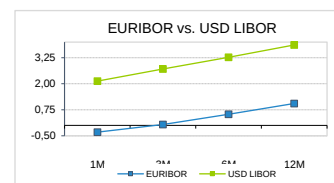


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

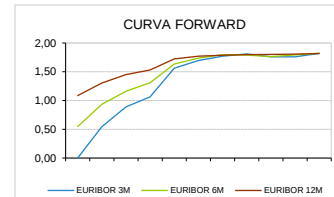
RENDA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	0,3250	-1	16	1M	2,1264	1	51	1,4141	-0,2750
3M	0,0420	-1	21	3M	2,7099	-3	61	1,7806	-0,0450
6M	0,5340	3	24	6M	3,2674	-4	49	2,2414	0,2500
12M	1,0520	4	-7	12M	3,8630	-3	28	2,6840	-0,7000

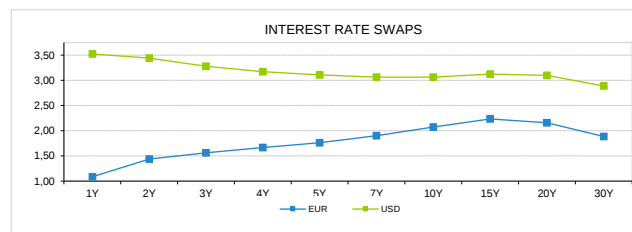


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,0866	9	0	1,7990	1,9935	2,2370
2Y	1,4380	11	-38	1,8100	2,0790	2,2660
3Y	1,5621	11	-50	1,8670	2,1280	2,3200
4Y	1,6659	9	-54	1,9390	2,1710	2,3670
5Y	1,7610	9	-52	1,9970	2,2200	2,4129
7Y	1,9008	7	-49	2,0950	2,3120	2,4950
10Y	2,0730	5	-45	2,2381	2,4190	2,5078
15Y	2,2339	4	-40	2,3200	2,3585	2,3190
20Y	2,1579	3	-36	2,1945	2,1730	2,1020
30Y	1,8870	3	-38	1,8970	1,8570	1,7895

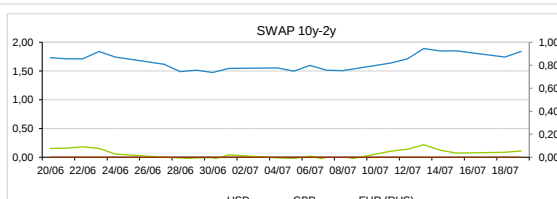
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	1,25
Japão	0,10
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	1,35
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5231	1	13	3,3016	2,8225	2,8920
2Y	3,4427	2	-17	3,1135	2,8195	2,9170
3Y	3,2792	2	-25	3,0238	2,8450	2,9160
4Y	3,1731	2	-28	2,9746	2,8645	2,9435
5Y	3,1090	2	-27	2,9590	2,8740	3,0037
7Y	3,0640	1	-26	2,9465	2,9280	3,0545
10Y	3,0625	1	-23	3,0045	3,0434	3,1100
15Y	3,1244	0	-19	3,0721	3,0563	3,0755
20Y	3,0984	0	-12	3,0300	2,9680	2,9360
30Y	2,8887	0	-11	2,8134	2,7274	2,6660

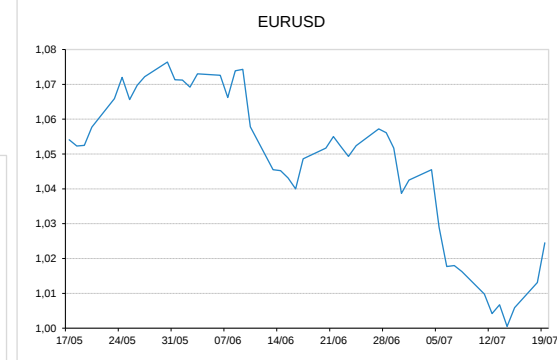
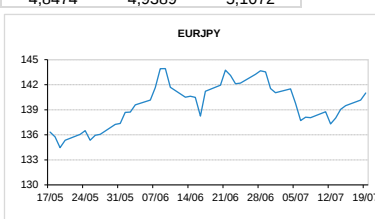


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	105,86	-0,41	-4,53	OT 2Y	0,990	0,12	-0,50
JETFUEL	1,145,31	-31,94	-278,77	OT 5Y	1,621	0,06	18,60
DIESEL	1,114,91	-35,34	-246,17	OT 10Y	2,390	0,03	29,90
COBRE	7,384,50	236,00	-1,535,00	BUND 10Y	0,702	7,48	15,80
ZINCO	3,054,50	89,50	-473,00	SCHATZ 2Y	1,259	12,12	-0,20
OURO	1,713,84	4,61	-125,55	T-NOTE 10Y	3,806	3,93	15,60
TRIGO	813,25	0,50	-233,50	T-NOTE 2Y	3,599	4,76	13,10
LICENÇA C02	83,27	-1,67	0,90	GILT 10Y	2,356	4,58	-8,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0245	1,13%	-2,59%	1,0315	1,0396	1,0520
EUR/GBP	0,85303	-0,70%	0,52%	0,8570	0,8613	0,8694
EUR/JPY	141,01	-0,60%	0,66%	141,01	141,00	140,99
EUR/CHF	0,9915	0,01%	2,58%	0,9912	0,9899	0,9877
EUR/BRL	5,5276	-0,22%	-1,30%	5,7035	5,8774	6,2087
EUR/PLN	4,7563	0,87%	-2,25%	4,8474	4,9389	5,1072



FIXINGS CONTRA USD e EUR

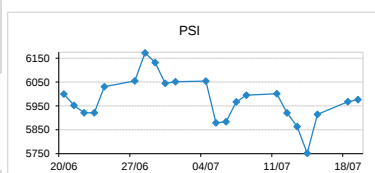
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0245	0,8530	141,01	0,9915	10,4587	7,4440	1,3201	1,48357	5,5276	10,1497
USD	0,9758	-	0,8313	137,855	0,9683	10,2004	7,2649	1,2893	1,4484	5,3907	9,9011

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,130	-2,85	46,80
BCP	0,147	1,59	4,47
CORT. AMORIM	10,200	0,00	-9,57
CTT	3,185	1,59	-30,08
EDP	4,677	0,73	-3,21
EDP R	23,920	-1,73	9,22
GALP	9,990	0,85	17,25
J MARTINS	21,420	0,56	6,57
MOTA ENGIL	1,226	-0,33	-3,92
NAVIGATOR	3,972	0,05	18,57
NOS	3,752	0,21	10,03
REN	2,780	0,18	9,23
SEMAPA	13,740	0,00	17,44
SONAE SGPS	1,131	0,80	12,76
GREENVOLT	7,780	-3,11	25,28

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	1,59
BCP	1,59
GALP	0,85
SONAE SGPS	0,80
EDP	0,73
MOTA ENGIL	-0,33
EDP R	-1,73
ALTRI	-2,85
GREENVOLT	-3,11



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5,976,55	0,15%	7,31%	6,370,78	4,859,53
CAC40	6,201,22	1,79%	-13,31%	7,384,86	5,756,38
ESTX 50 PR	3,587,44	2,15%	-16,54%	4,415,23	3,357,06
XTRA DAX	13,308,41	2,69%	-16,22%	16,290,19	12,390,95
S&P 500	3,903,73	1,90%	-18,09%	4,818,62	3,636,87
IBEX 35	8,125,10	2,03%	-6,76%	9,198,10	7,287,70
NIKKEI 225	26,961,68	0,65%	-6,36%	30,795,78	24,681,74

