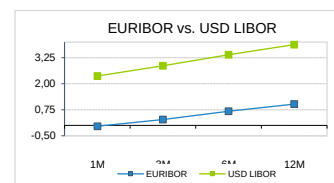


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

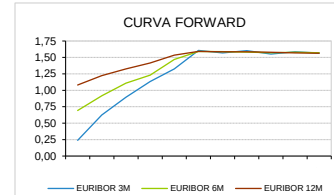
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,0410	0	42	1M	2,3727	0	60	1,6404	-0,2000
3M	0,2770	1	42	3M	2,8633	3	54	1,8965	0,0975
6M	0,6780	-1	44	6M	3,3927	0	45	2,2876	0,3100
12M	1,0230	1	8	12M	3,8790	4	33	2,6549	-0,7000

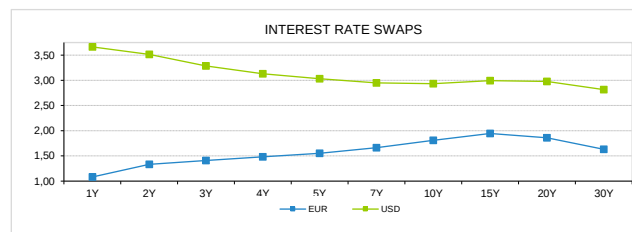


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,0820	7	33	1,5815	1,6980	1,9230
2Y	1,3315	13	13	1,5785	1,7820	1,9565
3Y	1,4100	16	3	1,6155	1,8280	2,0020
4Y	1,4820	17	-4	1,6755	1,8670	2,0470
5Y	1,5530	18	-9	1,7240	1,9105	2,0905
7Y	1,6643	19	-17	1,8090	1,9980	2,1600
10Y	1,8100	18	-26	1,9379	2,0915	2,1690
15Y	1,9450	17	-34	2,0070	2,0270	1,9820
20Y	1,8599	17	-39	1,8800	1,8570	1,7980
30Y	1,6309	15	-34	1,6350	1,6000	1,5440

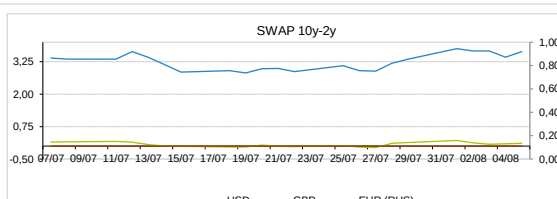
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,50
EUA	2,50
Reino Unido	1,75
Japão	0,10
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,85
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6635	16	45	3,1057	2,4501	2,6750
2Y	3,5142	19	42	2,8563	2,6181	2,6990
3Y	3,2860	19	35	2,7234	2,6459	2,7090
4Y	3,1288	19	26	2,6525	2,5400	2,7470
5Y	3,0327	19	18	2,6272	2,6740	2,8186
7Y	2,9499	18	10	2,7955	2,7375	2,8932
10Y	2,9323	18	5	2,8460	2,8560	2,9576
15Y	2,9934	16	0	2,9218	2,9025	2,9450
20Y	2,9775	15	-2	2,9030	2,8534	2,8453
30Y	2,8161	13	1	2,7374	2,6534	2,6043

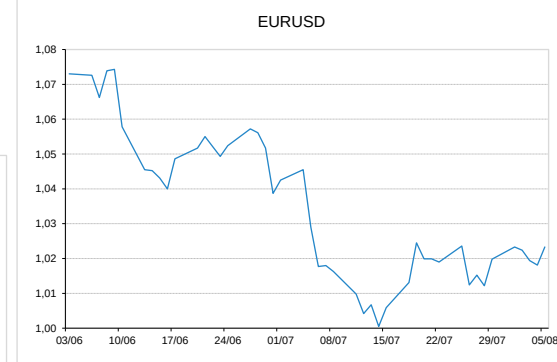
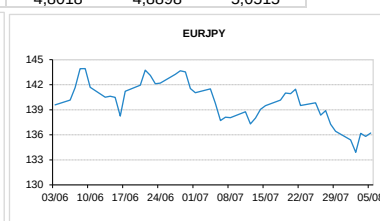


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	95,66	1,54	-3,33	OT 2Y	0,574	0,08	-0,50
JETFUEL	1.043,63	-35,17	-237,26	OT 5Y	1,177	0,10	18,60
DIESEL	1.006,63	-38,67	-250,76	OT 10Y	1,959	0,14	29,90
COBRE	7.743,00	50,00	-278,50	BUND 10Y	0,323	16,34	15,80
ZINCO	3.558,50	192,00	416,50	SCHATZ 2Y	1,039	12,04	-0,20
OURO	1.773,98	-17,30	9,22	T-NOTE 10Y	3,676	15,44	15,60
TRIGO	778,00	-4,50	-29,00	T-NOTE 2Y	3,609	20,78	13,10
LICENÇA C02	84,90	0,71	1,71	GILT 10Y	2,156	17,03	-8,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0233	0,51%	-0,55%	1,0301	1,0384	1,0521
EUR/GBP	0,84268	-0,04%	1,87%	0,8465	0,8509	0,8592
EUR/JPY	136,22	-0,30%	2,61%	136,22	136,21	136,20
EUR/CHF	0,9797	-0,10%	1,51%	0,9790	0,9779	0,9759
EUR/BRL	5,2958	0,93%	4,45%	5,4603	5,6237	5,9201
EUR/PLN	4,7085	0,04%	0,83%	4,8018	4,8898	5,0515



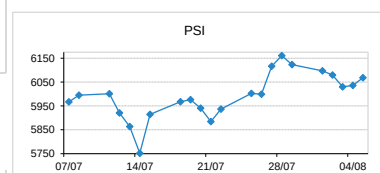
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0233	0,8427	136,22	0,9797	10,3776	7,4404	1,3153	1,47339	5,2958	9,9809
USD	0,9838	-	0,8293	135,35	0,9631	10,2019	7,3200	1,2926	1,4461	5,1894	9,7999

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,270	-0,19	26,20
BCP	0,149	3,92	5,46
CORT. AMORIM	10,640	0,00	-5,67
CTT	3,430	1,48	-24,70
EDP	4,935	-0,06	2,13
EDP R	25,140	0,60	14,79
GALP	10,080	1,18	18,31
J MARTINS	22,200	-1,68	10,45
MOTA ENGIL	1,212	1,00	-5,02
NAVIGATOR	3,960	-0,30	18,21
NOS	3,742	1,14	9,74
REN	2,735	-0,18	7,47
SEMAPA	14,680	3,38	25,47
SONAE SGPS	1,040	0,39	3,69
GREENVOLT	9,080	2,25	46,21

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	3,92
SEMAPA	3,38
GREENVOLT	2,25
CTT	1,48
GALP	1,18
EDP	-0,06
REN	-0,18
ALTRI	-0,19
NAVIGATOR	-0,30
J MARTINS	-1,68



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.068,10	0,53%	8,95%	6.370,78	5.091,57
CAC40	6.464,71	-0,75%	-9,62%	7.384,86	5.756,38
ESTX 50 PR	3.721,37	-0,89%	-13,42%	4.415,23	3.357,06
XTRA DAX	13.565,47	-0,71%	-14,60%	16.290,19	12.390,95
S&P 500	4.119,79	-0,77%	-13,56%	4.818,62	3.636,87
IBEX 35	8.159,60	-0,02%	-6,36%	9.198,10	7.287,70
NIKKEI 225	28.175,87	0,87%	-2,14%	30.795,78	24.681,74

