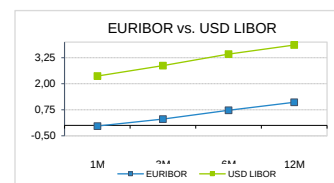


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

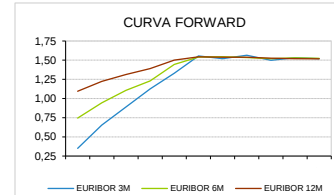
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,0320	1	40	1M	2,3694	0	58	1,6901	-0,2000
3M	0,3010	2	39	3M	2,8667	0	52	1,9588	0,0900
6M	0,7290	5	41	6M	3,4256	3	46	2,3175	0,3100
12M	1,1100	9	14	12M	3,8599	-2	27	2,6385	-0,7000

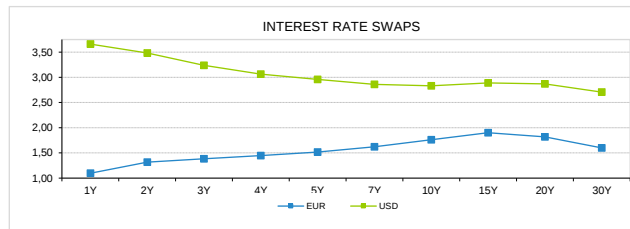


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,0970	1	22	1,5350	1,6510	1,8786
2Y	1,3168	-2	2	1,5275	1,7314	1,8950
3Y	1,3825	-3	-8	1,5700	1,7790	1,9350
4Y	1,4485	-3	-16	1,6280	1,8115	1,9770
5Y	1,5180	-3	-22	1,6760	1,8515	2,0212
7Y	1,6218	-4	-31	1,7570	1,9335	2,0975
10Y	1,7610	-4	-40	1,8810	2,0360	2,1180
15Y	1,9010	-3	-45	1,9582	1,9800	1,9400
20Y	1,8195	-2	-47	1,8375	1,8175	1,7630
30Y	1,6000	-2	-42	1,6020	1,5680	1,5135

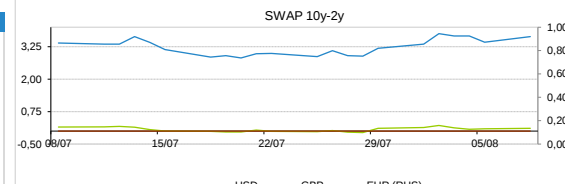
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,50
EUA	2,50
Reino Unido	1,75
Japão	0,10
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,85
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6599	1	24	3,2396	2,5163	2,5490
2Y	3,4839	-1	10	2,9784	2,3388	2,5780
3Y	3,2378	-3	0	2,8281	2,5135	2,5840
4Y	3,0633	-4	-11	2,7454	2,5345	2,6250
5Y	2,9585	-4	-20	2,7100	2,5480	2,6954
7Y	2,8610	-5	-29	2,6720	2,6125	2,7475
10Y	2,8330	-6	-34	2,7300	2,7388	2,8265
15Y	2,8883	-6	-35	2,8070	2,7820	2,8180
20Y	2,8705	-7	-34	2,7850	2,7230	2,7130
30Y	2,7066	-7	-29	2,6175	2,5340	2,4820

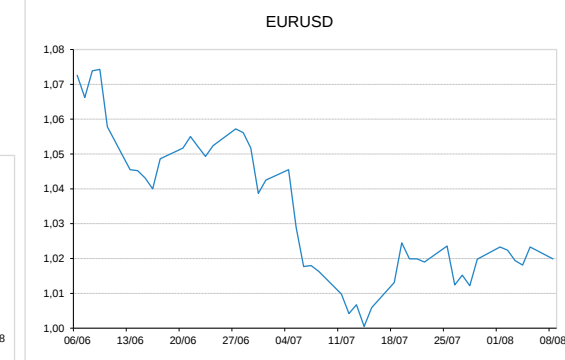
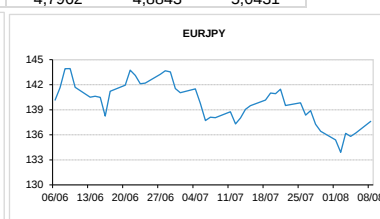


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	96,18	1,26	-7,28	OT 2Y	0,578	0,00	-0,50
JETFUEL	1,008,92	-34,71	-155,98	OT 5Y	1,161	-0,02	18,60
DIESEL	971,92	-34,71	-175,98	OT 10Y	1,918	-0,03	29,90
COBRE	7,889,50	143,00	200,50	BUND 10Y	0,252	-5,80	15,80
ZINCO	3,587,50	29,00	572,90	SCHATZ 2Y	1,015	-2,13	-0,20
OURO	1,789,62	14,12	47,14	T-NOTE 10Y	3,626	-4,21	15,60
TRIGO	783,75	8,00	-107,75	T-NOTE 2Y	3,569	-3,97	13,10
LICENÇA C02	84,41	-0,35	1,62	GILT 10Y	2,053	-8,74	-8,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0199	-0,33%	0,35%	1,0267	1,0351	1,0488
EUR/GBP	0,84165	0,12%	0,50%	0,8455	0,8498	0,8580
EUR/JPY	137,62	-1,02%	0,31%	137,62	137,61	137,60
EUR/CHF	0,9744	0,53%	2,07%	0,9736	0,9725	0,9704
EUR/BRL	5,2453	0,28%	2,08%	5,4073	5,5679	5,8574
EUR/PLN	4,7038	0,13%	1,52%	4,7962	4,8843	5,0431



FIXINGS CONTRA USD e EUR

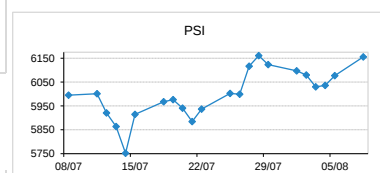
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0199	0,8417	137,62	0,9744	10,3636	7,4404	1,3134	1,46149	5,2453	9,9284
USD	0,9788	-	0,8252	134,72	0,9534	10,1352	7,2829	1,2845	1,4278	5,1288	9,7090

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,490	3,78	31,47
BCP	0,151	1,48	7,24
CORT. AMORIM	10,540	-0,94	-6,56
CTT	3,390	-1,17	-25,58
EDP	5,084	2,77	5,22
EDP R	25,830	2,34	17,95
GALP	10,230	1,29	20,07
J MARTINS	22,300	0,18	10,95
MOTA ENGIL	1,222	0,66	-4,23
NAVIGATOR	4,014	1,11	19,82
NOS	3,726	-0,48	9,27
REN	2,765	1,10	8,64
SEMAPA	14,520	1,82	24,10
SONAE SGPS	1,048	0,58	4,49
GREENVOLT	9,390	3,53	51,21

MAIORES GANHOS/PERDAS

Título	Variação %
ALTRI	3,78
GREENVOLT	3,53
EDP	2,77
EDP R	2,34
SEMAPA	1,82
NOS	-0,48
CORT. AMORI	-0,94
CTT	-1,17



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.155,65	1,30%	10,52%	6.370,78	5.126,91
CAC40	6.530,93	0,91%	-8,70%	7.384,86	5.756,38
ESTX 50 PR	3.758,11	0,88%	-12,57%	4.415,23	3.357,06
XTRA DAX	13.689,52	0,85%	-13,82%	16.290,19	12.390,95
S&P 500	4.167,73	0,52%	-12,57%	4.818,62	3.636,87
IBEX 35	8.274,30	1,30%	-5,04%	9.198,10	7.287,70
NIKKEI 225	28.249,24	0,26%	-1,88%	30.795,78	24.681,74

