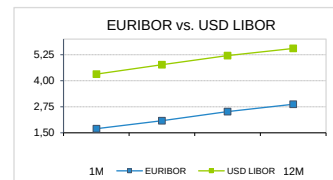


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

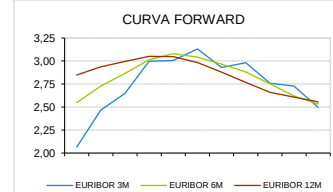
RENDA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,6970	1	29	1M	4,3179	3	44	3,4650	0,4500
3M	2,0810	4	29	3M	4,7690	2	16	3,6979	0,7475
6M	2,5190	4	18	6M	5,2057	4	12	4,0609	0,7200
12M	2,8710	0	0	12M	5,5513	3	10	4,4322	1,0600

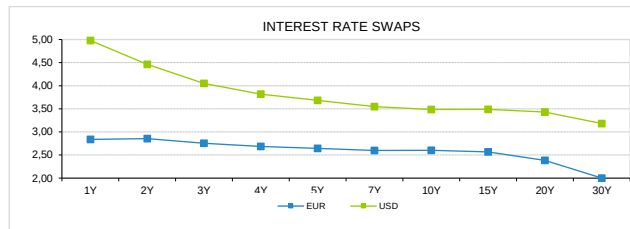


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,8363	0	3	2,8785	2,4700	2,4870
2Y	2,8550	-2	-7	2,7150	2,4680	2,4810
3Y	2,7555	-4	-11	2,6360	2,4684	2,5070
4Y	2,6866	-4	-14	2,5950	2,4750	2,5310
5Y	2,6440	-5	-17	2,5745	2,4905	2,5560
7Y	2,5990	-4	-21	2,5580	2,5288	2,5810
10Y	2,6016	-4	-27	2,5835	2,5510	2,5270
15Y	2,5690	-1	-35	2,5190	2,3975	2,2770
20Y	2,3840	1	-38	2,3110	2,1620	2,0238
30Y	2,0010	2	-39	1,9320	1,7930	1,6685

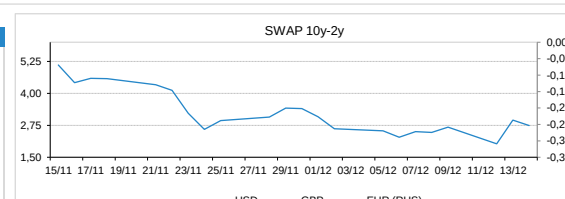
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,00
EUA	4,00
Reino Unido	3,00
Japão	0,10
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,9801	-6	-12	3,9109	3,0747	3,1375
2Y	4,4634	-7	-28	3,5235	3,0650	3,1590
3Y	4,0489	-5	-34	3,3470	3,0860	3,1866
4Y	3,8172	-4	-35	3,2910	3,1090	3,2163
5Y	3,6815	-3	-36	3,2545	3,1340	3,2590
7Y	3,5479	-2	-36	3,2360	3,1890	3,3000
10Y	3,4858	0	-36	3,2900	3,2765	3,3200
15Y	3,4883	0	-38	3,3401	3,2946	3,2995
20Y	3,4310	1	-38	3,2840	3,2000	3,1520
30Y	3,1820	1	-41	3,0488	2,9371	2,8722

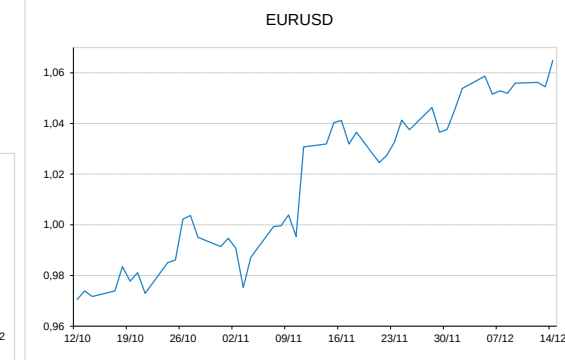
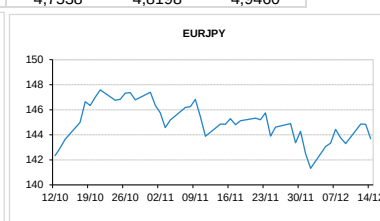


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	82,45	1,77	-9,37	OT 2Y	2,240	0,00	-2,80
JETFUEL	946,51	46,76	-95,62	OT 5Y	2,288	0,03	-28,40
DIESEL	917,01	51,20	-101,78	OT 10Y	2,887	0,05	-23,00
COBRE	8.462,50	123,00	4,50	BUND 10Y	1,600	4,24	-25,80
ZINCO	3.338,25	48,25	298,25	SCHATZ 2Y	2,592	0,25	-8,90
OURO	1.810,65	-0,14	39,25	T-NOTE 10Y	4,162	-1,42	-28,70
TRIGO	746,50	-4,25	-91,75	T-NOTE 2Y	4,344	-6,06	-26,10
LICENÇA C02	86,17	-2,47	10,94	GILT 10Y	3,507	5,58	-22,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0649	0,99%	3,20%	1,0722	1,0786	1,0903
EUR/GBP	0,86118	-0,42%	1,62%	0,8648	0,8686	0,8767
EUR/JPY	143,68	0,81%	0,82%	143,67	143,66	143,64
EUR/CHF	0,9841	0,34%	-1,01%	0,9802	0,9758	0,9675
EUR/BRL	5,6453	-0,10%	-2,51%	5,7848	5,9250	6,2201
EUR/PLN	4,6787	0,18%	0,70%	4,7538	4,8198	4,9460



FIXINGS CONTRA USD e EUR

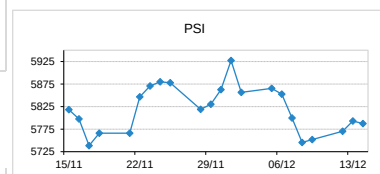
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0649	0,8612	143,68	0,9841	10,8641	7,4388	1,4447	1,55282	5,6453	10,3883
USD	0,9388	-	0,8059	134,82	0,9236	10,1968	6,9836	1,3563	1,4565	5,3220	9,7503

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,155	-3,19	23,45
BCP	0,143	-0,83	1,42
CORT. AMORIM	8,740	-0,79	-22,52
CTT	3,210	-0,62	-29,53
EDP	4,731	1,70	-2,09
EDP R	22,300	0,86	1,83
GALP	11,770	-0,76	38,15
J MARTINS	20,640	0,39	2,69
MOTA ENGIL	1,192	-1,00	-4,96
NAVIGATOR	3,540	-4,38	11,79
NOS	3,786	0,26	11,03
REN	2,620	1,35	2,95
SEMAPA	13,000	0,46	22,29
SONAE SGPS	0,929	0,00	-7,38
GREENVOLT	8,130	0,12	30,92

MAIORES GANHOS/PERDAS

Título	Variação %
EDP	1,70
REN	1,35
EDP R	0,86
SEMAPA	0,46
J MARTINS	0,39
CORT. AMORI	-0,79
BCP	-0,83
MOTA ENGIL	-1,00
ALTRI	-3,19
NAVIGATOR	-4,38



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.787,35	-0,10%	3,91%	6.370,78	5.128,86
CAC40	6.730,79	-0,21%	-5,90%	7.384,86	5.628,42
ESTX 50 PR	3.975,26	-0,29%	-7,52%	4.395,78	3.249,57
XTRA DAX	14.460,20	-0,26%	-8,97%	16.285,35	11.862,84
S&P 500	4.048,04	0,70%	-15,07%	4.818,62	3.491,58
IBEX 35	8.358,70	0,37%	-4,08%	8.992,70	7.189,60
NIKKEI 225	28.156,21	0,72%	-2,21%	29.388,16	24.681,74

