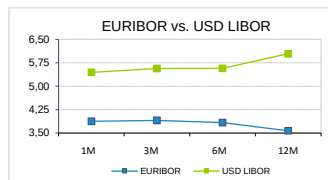


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

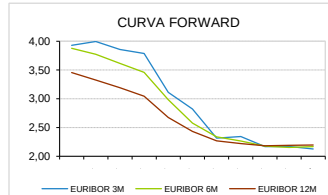
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8770	2	3	1M	5,4428	0	-3	5,1932	1,6900
3M	3,9050	1	0	3M	5,5680	-1	-2	5,1998	1,7000
6M	3,8350	0	-3	6M	5,5744	-1	-1	5,1334	1,6525
12M	3,5720	2	6	12M	6,0414	8	31	4,8382	1,6000

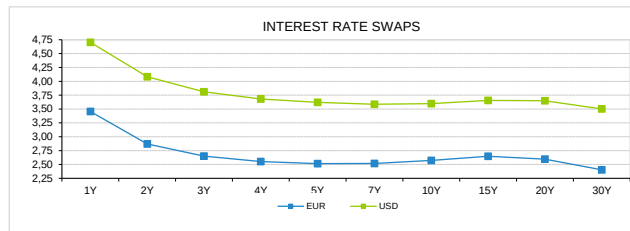


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4560	-4	0	2,2700	2,2521	2,4819
2Y	2,8697	-6	7	2,2355	2,3040	2,5240
3Y	2,6502	-6	10	2,2440	2,3550	2,5630
4Y	2,5539	-7	10	2,2710	2,4130	2,5980
5Y	2,5165	-8	9	2,3093	2,4550	2,6350
7Y	2,5185	-8	8	2,3910	2,5330	2,6950
10Y	2,5723	-8	8	2,4980	2,6240	2,7240
15Y	2,6465	-7	9	2,5795	2,6209	2,6290
20Y	2,5955	-8	7	2,5210	2,5140	2,4910
30Y	2,4034	-7	7	2,3328	2,3120	2,2770

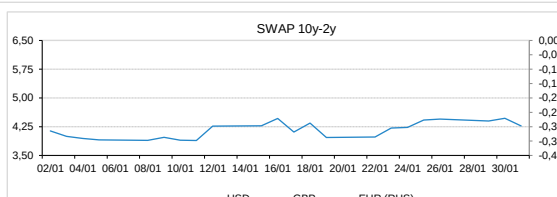
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,75
Austrália	4,35
Índia	4,50



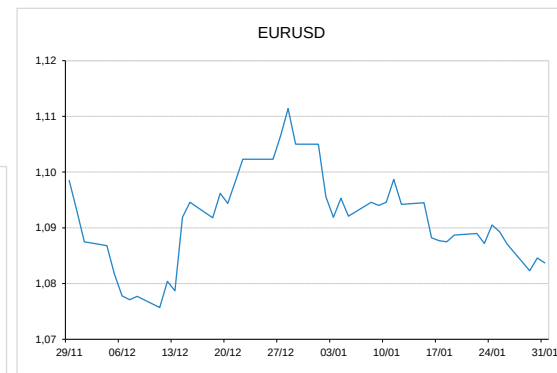
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,7049	-10	-5	3,4220	3,3130	3,4600
2Y	4,0841	-11	2	3,3180	3,3320	3,4900
3Y	3,8105	-11	6	3,3160	3,3730	3,5180
4Y	3,6828	-10	8	3,3250	3,4080	3,5500
5Y	3,6210	-10	9	3,3500	3,4400	3,5690
7Y	3,5860	-9	11	3,4020	3,4950	3,6160
10Y	3,5969	-8	12	3,4750	3,5690	3,6695
15Y	3,6545	-6	15	3,5580	3,6080	3,6580
20Y	3,6500	-6	17	3,5650	3,5710	3,5630
30Y	3,5015	-5	19	3,4160	3,3840	3,3410



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	81,72	-1,15	4,68	OT 2Y	2,301	-0,08	-14,90
JETFUEL	912,75	-17,75	73,50	OT 5Y	2,398	-0,09	12,80
DIESEL	866,25	-9,75	93,00	OT 10Y	2,968	-0,09	31,20
COBRE	8 642,00	57,00	56,00	BUND 10Y	2,009	-12,05	12,60
ZINCO	2 574,50	13,50	-85,00	SCHATZ 2Y	2,783	-10,47	18,40
OURO	2 050,55	13,54	-12,43	T-NOTE 10Y	4,451	-8,95	5,80
TRIGO	595,00	-10,50	-33,00	T-NOTE 2Y	4,495	-13,60	5,60
LICENÇA C02	64,40	0,89	-15,97	GILT 10Y	3,997	-14,03	31,60


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0837	-0,08%	-1,93%	1,0879	1,0920	1,1012
EUR/GBP	0,85435	0,23%	1,72%	0,8571	0,8604	0,8678
EUR/JPY	160,19	-0,14%	-2,41%	160,17	160,16	160,14
EUR/CHF	0,9322	0,26%	-0,36%	0,9267	0,9217	0,9141
EUR/BRL	5,3633	0,10%	-0,11%	5,4348	5,5091	5,6610
EUR/PLN	4,3349	0,39%	0,23%	4,3567	4,3818	4,4442

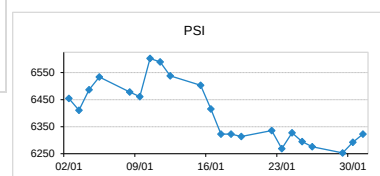

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0837	0,8544	160,19	0,9322	11,2327	7,4539	1,4532	1,64475	5,3633	11,3549
USD	0,9207	-	0,7854	146,215	0,8577	10,3372	6,8631	1,3361	1,5131	4,9413	10,4567

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,520	-1,74	-1,74
BCP	0,270	-0,95	-1,57
CORT. AMORIM	9,450	0,43	3,39
CTT	3,680	0,27	5,44
EDP	4,142	3,52	-9,07
EDP R	15,050	2,10	-18,76
GALP	14,615	-0,44	9,56
GREENVOLT	8,080	-0,25	-1,22
J MARTINS	21,080	0,76	-8,51
MOTA ENGIL	5,330	2,11	34,60
NAVIGATOR	3,820	-0,93	7,67
NOS	3,280	0,92	2,50
REN	2,275	1,11	-2,15
SEMAPA	14,300	0,56	6,72
SONAE SGPS	0,897	0,11	-0,88
IBERSOL	6,680	0,30	0,00

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP	3,52
MOTA ENGIL	2,11
EDP R	2,10
REN	1,11
NOS	0,92
GREENVOLT	-0,25
GALP	-0,44
NAVIGATOR	-0,93
BCP	-0,95
ALTRI	-1,74



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 322,76	0,48%	-1,15%	6 665,15	5 591,09
CAC40	7 656,75	-0,27%	1,51%	7 702,95	6 773,82
ESTX 50 PR	4 648,40	-0,31%	2,81%	4 674,74	3 980,94
XTRA DAX	16 903,76	-0,40%	0,91%	17 003,28	14 458,39
S&P 500	4 883,34	-0,85%	2,38%	4 931,09	3 808,86
IBEX 35	10 078,90	0,39%	-0,23%	10 301,30	8 501,20
NIKKEI 225	36 286,71	0,61%	8,43%	36 984,51	26 632,92

