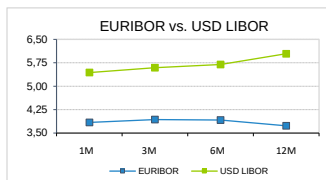


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

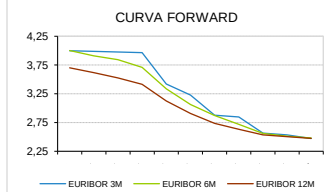
RENDA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8390	2	-3	1M	5,4371	0	0	5,1975	1,5914
3M	3,9320	-1	3	3M	5,5927	0	6	5,2085	1,6674
6M	3,9150	0	8	6M	5,6956	-1	18	5,1690	1,5975
12M	3,7320	-1	20	12M	6,0414	8	31	5,0013	1,4925

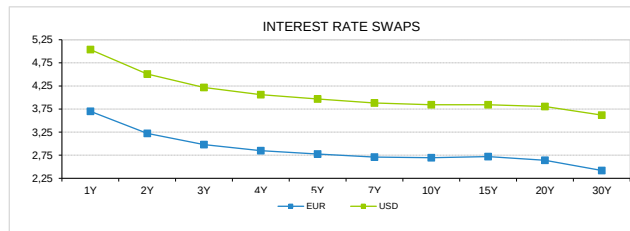


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,7011	1	10	2,7360	2,4410	2,5090
2Y	3,2242	0	18	2,6075	2,4500	2,5300
3Y	2,9793	0	16	2,5500	2,4640	2,5610
4Y	2,8503	-1	13	2,5270	2,4890	2,5845
5Y	2,7753	-1	10	2,5260	2,5140	2,6100
7Y	2,7095	-1	4	2,5410	2,5580	2,6610
10Y	2,6978	-2	0	2,5910	2,6280	2,6850
15Y	2,7188	-1	-3	2,6310	2,6070	2,5860
20Y	2,6417	-1	-5	2,5505	2,4915	2,4410
30Y	2,4198	0	-7	2,3330	2,2760	2,2220

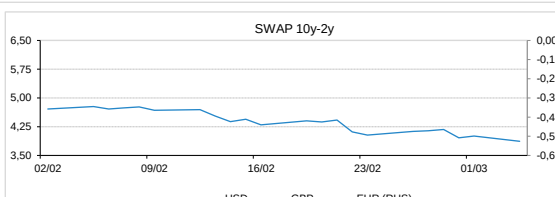
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	4,35
Índia	4,50



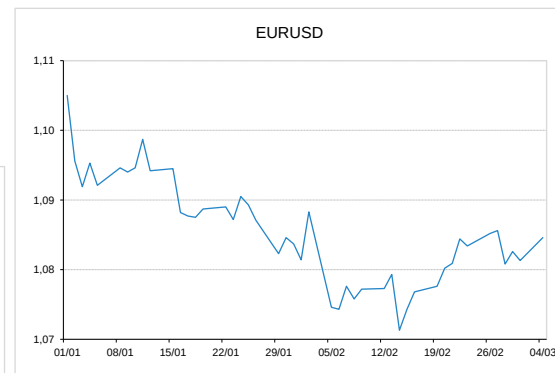
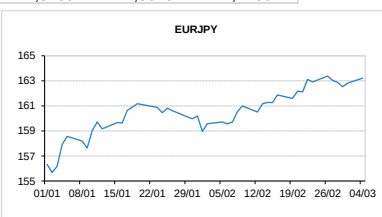
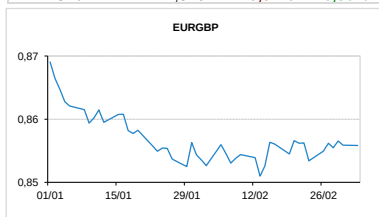
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0372	4	11	3,9440	3,6000	3,6240
2Y	4,5081	6	17	3,7640	3,5810	3,6390
3Y	4,2177	6	15	3,7110	3,5950	3,6530
4Y	4,0600	5	13	3,6760	3,6090	3,6690
5Y	3,9672	5	11	3,6660	3,6225	3,6880
7Y	3,8825	4	8	3,6670	3,6550	3,7280
10Y	3,8415	4	5	3,6960	3,7050	3,7630
15Y	3,8434	3	3	3,7280	3,7115	3,7270
20Y	3,8062	3	1	3,6930	3,6430	3,6150
30Y	3,6191	3	0	3,5130	3,4380	3,3780



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	83,18	-0,37	6,11	OT 2Y	2,734	0,00	39,70
JETFUEL	874,75	17,00	-39,00	OT 5Y	2,685	-0,01	28,80
DIESEL	872,25	19,75	-2,00	OT 10Y	3,106	-0,04	13,90
COBRE	8 522,00	10,00	-31,00	BUND 10Y	2,297	0,09	32,60
ZINCO	2 383,51	-9,74	-84,79	SCHATZ 2Y	3,307	2,53	52,40
OURO	2 118,01	35,10	78,25	T-NOTE 10Y	4,644	3,33	33,00
TRIGO	563,50	5,75	-44,50	T-NOTE 2Y	4,701	7,12	53,10
LICENÇA C02	57,15	0,78	-6,25	GILT 10Y	4,242	3,50	31,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0846	0,31%	0,93%	1,0887	1,0929	1,1022
EUR/GBP	0,85583	0,01%	0,01%	0,8586	0,8617	0,8686
EUR/JPY	163,22	-0,25%	-2,14%	163,20	163,19	163,16
EUR/CHF	0,9602	-0,28%	-2,59%	0,9543	0,9485	0,9384
EUR/BRL	5,3682	0,01%	-0,31%	5,4356	5,5067	5,6392
EUR/PLN	4,3201	-0,02%	0,50%	4,3409	4,3649	4,4236

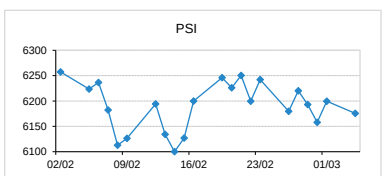

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0846	0,8558	163,22	0,9602	11,2427	7,4539	1,4730	1,66549	5,3682	11,4592
USD	0,9206	-	0,7875	150,48	0,8848	10,3501	6,8616	1,3563	1,5342	4,9459	10,5504

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,510	0,85	-1,96
BCP	0,265	-1,45	-3,57
CORT. AMORIM	9,400	-0,42	2,84
CTT	3,565	-1,25	2,15
EDP	3,662	-0,60	-19,60
EDP R	13,050	0,35	-29,55
GALP	14,890	0,17	11,62
GREENVOLT	8,140	0,00	-0,49
J MARTINS	21,600	-0,55	-6,25
MOTA ENGIL	5,780	-0,34	45,96
NAVIGATOR	3,718	-0,75	4,79
NOS	3,224	-1,59	0,75
REN	2,245	0,90	-3,44
SEMAPA	13,740	0,73	2,54
SONAE SGPS	0,858	-0,23	-5,20
IBERSOL	6,460	-0,31	-3,29

MAIORES GANHOS/PERDAS	
Título	Variação %
REN	0,90
ALTRI	0,85
SEMAPA	0,73
EDP R	0,35
GALP	0,17
EDP	-0,60
NAVIGATOR	-0,75
CTT	-1,25
BCP	-1,45
NOS	-1,59



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 175,64	-0,39%	-3,45%	6 665,15	5 591,09
CAC40	7 956,41	0,28%	5,48%	7 977,68	6 773,82
ESTX 50 PR	4 912,92	0,37%	8,66%	4 915,44	3 980,94
XTRA DAX	17 716,17	-0,11%	5,76%	17 816,52	14 458,39
S&P 500	5 132,45	-0,09%	7,60%	5 140,33	3 808,86
IBEX 35	10 069,80	0,05%	-0,32%	10 301,30	8 501,20
NIKKEI 225	40 109,23	0,50%	19,86%	40 314,64	26 632,92

