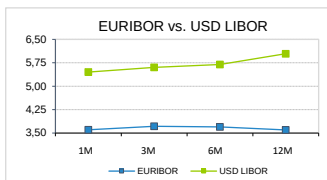


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

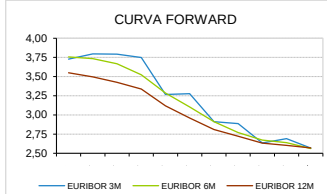
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,6060	0	-19	1M	5,4532	1	2	5,1999	1,2956
3M	3,7170	1	-11	3M	5,6052	0	2	5,1650	1,3640
6M	3,6950	-2	-10	6M	5,6972	-1	-1	5,0981	1,3300
12M	3,6000	-3	-5	12M	6,0414	8	31	4,9298	1,3725

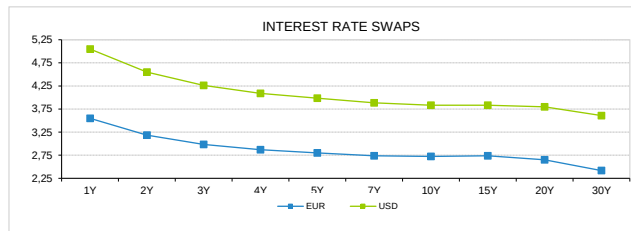


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5492	-1	-11	2,8107	2,5090	2,5420
2Y	3,1840	-2	-14	2,6898	2,5065	2,5630
3Y	2,9851	-2	-13	2,6310	2,5190	2,5870
4Y	2,8701	-2	-12	2,6020	2,5350	2,6130
5Y	2,8006	-2	-10	2,5907	2,5550	2,6390
7Y	2,7371	-2	-8	2,5950	2,6000	2,6800
10Y	2,7256	-2	-8	2,6355	2,6510	2,6980
15Y	2,7372	-2	-8	2,6610	2,6240	2,5907
20Y	2,6527	-2	-9	2,5700	2,5000	2,4400
30Y	2,4176	-1	-11	2,3430	2,2680	2,2052

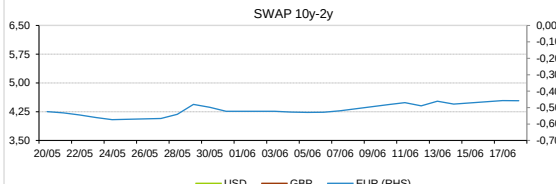
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,25
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	4,75
Suíça	-0,75
China	5,75
Brasil	10,50
Austrália	4,35
Índia	4,50



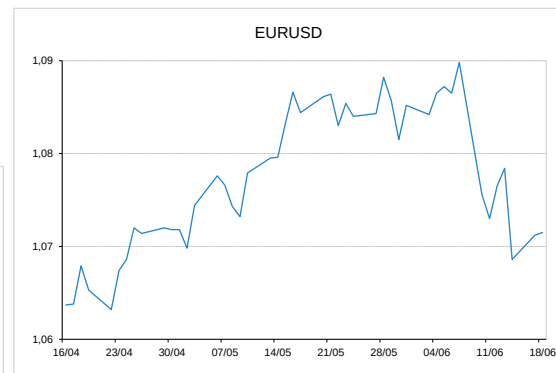
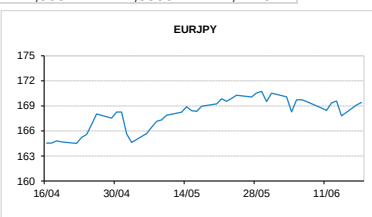
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0490	-4	-12	4,0100	3,5915	3,5800
2Y	4,5512	-5	-20	3,8130	3,5600	3,5890
3Y	4,2618	-6	-23	3,7420	3,5660	3,6090
4Y	4,0895	-6	-24	3,6910	3,5740	3,6275
5Y	3,9855	-5	-24	3,6700	3,5885	3,6475
7Y	3,8837	-5	-25	3,6590	3,6200	3,6910
10Y	3,8335	-5	-25	3,6810	3,6720	3,7280
15Y	3,8314	-4	-25	3,7110	3,6840	3,7010
20Y	3,7965	-4	-24	3,6780	3,6190	3,5910
30Y	3,6083	-3	-24	3,4990	3,4170	3,3560



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	84,95	0,70	1,32	OT 2Y	2,952	-0,01	-2,50
JETFUEL	824,00	3,75	0,50	OT 5Y	2,749	-0,03	-2,30
DIESEL	780,00	5,50	3,50	OT 10Y	3,136	-0,04	-0,20
COBRE	9.693,50	-76,00	-1.002,50	BUND 10Y	2,302	-2,56	-10,70
ZINCO	2.782,73	47,64	-243,88	SCHATZ 2Y	2,980	-1,25	-15,10
OURO	2.327,99	8,86	-87,23	T-NOTE 10Y	4,649	-3,53	-14,60
TRIGO	601,75	-6,25	-70,25	T-NOTE 2Y	4,815	-4,70	-9,40
LICENÇA C02	68,33	0,34	-2,36	GILT 10Y	4,144	-6,22	-8,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0715	0,03%	-1,34%	1,0762	1,0809	1,0904
EUR/GBP	0,8454	0,04%	1,19%	0,8486	0,8518	0,8586
EUR/JPY	169,41	-0,18%	-0,09%	169,39	169,38	169,35
EUR/CHF	0,9495	0,56%	4,12%	0,9435	0,9379	0,9281
EUR/BRL	5,8038	0,26%	-4,52%	5,8834	5,9683	6,1558
EUR/PLN	4,3396	0,19%	-1,98%	4,3632	4,3888	4,4478

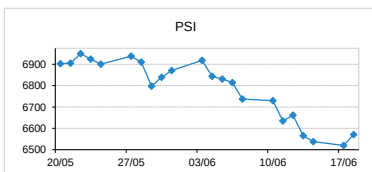

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0715	0,8454	169,41	0,9495	11,2158	7,4598	1,4734	1,61475	5,8038	11,3763
USD	0,9312	-	0,7879	157,945	0,8844	10,4558	6,9462	1,3727	1,5058	5,4122	10,6031

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,260	-0,47	14,35
BCP	0,334	0,30	21,61
CORT. AMORIM	9,270	0,76	1,42
CTT	4,220	0,36	20,92
EDP	3,585	1,13	-21,30
EDP R	13,710	2,39	-25,99
GALP	19,070	0,82	42,95
GREENVOLT	8,310	0,24	1,59
J MARTINS	19,600	-0,25	-14,93
MOTA ENGIL	3,508	1,33	-11,41
NAVIGATOR	3,820	1,22	7,67
NOS	3,360	1,20	5,00
REN	2,345	1,08	0,86
SEMAPA	14,080	0,86	5,07
SONAE SGPS	0,910	0,00	0,61
IBERSOL	6,960	-0,29	4,19

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	2,39
MOTA ENGIL	1,33
NAVIGATOR	1,22
NOS	1,20
EDP	1,13
J MARTINS	-0,25
IBERSOL	-0,29
ALTRI	-0,47



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.570,95	0,78%	2,73%	6.993,53	5.823,43
CAC40	7.628,80	0,76%	1,14%	8.259,19	6.773,82
ESTX 50 PR	4.915,47	0,72%	8,71%	5.121,71	3.993,10
XTRA DAX	18.131,97	0,35%	8,24%	18.892,92	14.630,21
S&P 500	5.480,33	0,13%	14,89%	5.488,50	4.103,78
IBEX 35	11.067,70	0,99%	9,56%	11.469,90	8.879,30
NIKKEI 225	38.482,11	1,00%	14,99%	41.087,75	30.487,67

