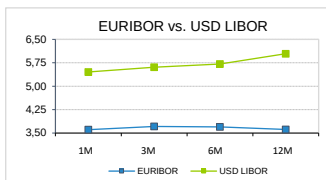


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

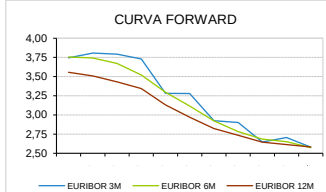
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,6080	0	-19	1M	5,4567	0	2	5,1995	1,2553
3M	3,7120	-1	-12	3M	5,6090	0	2	5,1660	1,3750
6M	3,6950	0	-10	6M	5,7116	1	0	5,1059	1,3100
12M	3,6130	1	-3	12M	6,0414	8	31	4,9442	1,3800

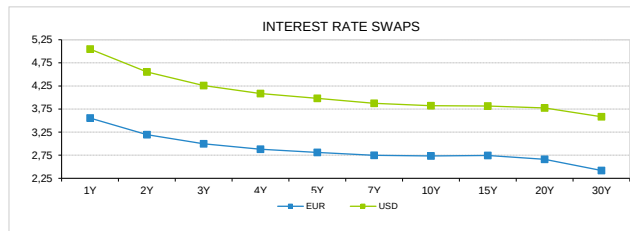


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5547	1	-10	2,8238	2,5180	2,5520
2Y	3,1960	1	-13	2,7062	2,5134	2,5756
3Y	2,9968	1	-12	2,6410	2,5260	2,6000
4Y	2,8810	1	-11	2,6145	2,5490	2,6260
5Y	2,8098	1	-9	2,6000	2,5640	2,6503
7Y	2,7467	1	-8	2,6070	2,6080	2,6910
10Y	2,7350	1	-7	2,6458	2,6620	2,7073
15Y	2,7460	1	-7	2,6700	2,6310	2,5955
20Y	2,6599	1	-8	2,5748	2,5035	2,4415
30Y	2,4198	0	-11	2,3430	2,2690	2,2050

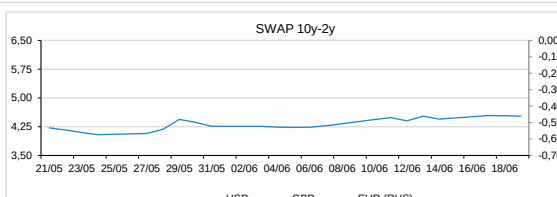
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,25
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	4,75
Suíça	-0,75
China	5,75
Brasil	10,50
Austrália	4,35
Índia	4,50



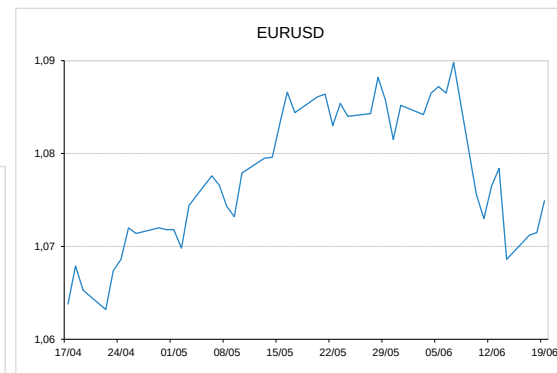
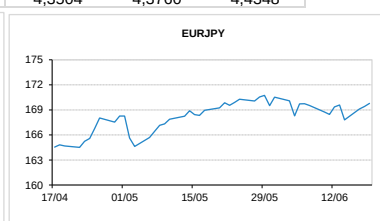
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0482	0	-12	4,0130	3,5835	3,5770
2Y	4,5548	0	-20	3,8140	3,5510	3,5850
3Y	4,2600	0	-23	3,7400	3,5590	3,5970
4Y	4,0870	0	-24	3,6870	3,5675	3,6100
5Y	3,9815	0	-25	3,6670	3,5780	3,6320
7Y	3,8756	0	-26	3,6510	3,6070	3,6770
10Y	3,8227	0	-26	3,6710	3,6580	3,7070
15Y	3,8150	0	-26	3,6950	3,6630	3,6760
20Y	3,7749	0	-27	3,6590	3,5960	3,5655
30Y	3,5831	0	-27	3,4770	3,3920	3,3300



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	85,39	0,06	1,76	OT 2Y	2,959	0,01	-0,50
JETFUEL	838,00	14,00	14,50	OT 5Y	2,767	0,02	0,60
DIESEL	796,00	16,00	19,50	OT 10Y	3,155	0,02	0,60
COBRE	9,719,00	6,00	-996,50	BUND 10Y	2,314	0,28	-12,40
ZINCO	2,802,34	19,61	-224,27	SCHATZ 2Y	2,985	-0,50	-15,80
OURO	2,329,50	0,04	-85,72	T-NOTE 10Y	4,653	1,48	-15,50
TRIGO	599,00	-9,00	-73,00	T-NOTE 2Y	4,821	1,63	-10,40
LICENÇA C02	70,57	2,07	-0,12	GILT 10Y	4,174	1,49	-10,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0749	0,32%	-1,03%	1,0797	1,0844	1,0938
EUR/GBP	0,84455	0,10%	1,29%	0,8479	0,8511	0,8580
EUR/JPY	169,78	-0,22%	-0,31%	169,76	169,75	169,72
EUR/CHF	0,9500	-0,04%	4,06%	0,9439	0,9383	0,9285
EUR/BRL	5,8667	-0,50%	-5,53%	5,9474	6,0327	6,2237
EUR/PLN	4,3264	0,23%	-1,69%	4,3504	4,3760	4,4348


FIXINGS CONTRA USD e EUR

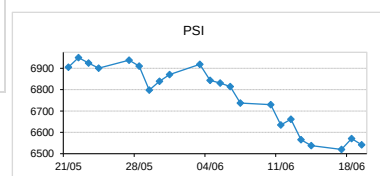
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0749	0,8446	169,78	0,9500	11,2052	7,4587	1,4732	1,61071	5,8667	11,3508
USD	0,9303	-	0,7854	157,9	0,8842	10,4216	6,9390	1,3701	1,4984	5,4652	10,5563

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,280	0,38	14,78
BCP	0,329	-1,53	19,75
CORT. AMORIM	9,270	0,00	1,42
CTT	4,240	0,47	21,49
EDP	3,558	-0,75	-21,89
EDP R	13,550	-1,17	-26,86
GALP	19,130	0,31	43,40
GREENVOLT	8,315	0,06	1,65
J MARTINS	19,340	-1,33	-16,06
MOTA ENGIL	3,668	4,56	-7,37
NAVIGATOR	3,816	-0,10	7,55
NOS	3,330	-0,89	4,06
REN	2,355	0,43	1,29
SEMAPA	14,060	-0,14	4,93
SONAE SGPS	0,909	-0,11	0,50
IBERSOL	6,920	-0,57	3,59

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	4,56
CTT	0,47
REN	0,43
ALTRI	0,38
GALP	0,31
EDP	-0,75
NOS	-0,89
EDP R	-1,17
J MARTINS	-1,33
BCP	-1,53



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.541,80	-0,44%	2,27%	6.993,53	5.823,43
CAC40	7.570,20	-0,77%	0,36%	8.259,19	6.773,82
ESTX 50 PR	4.885,45	-0,61%	8,05%	5.121,71	3.993,10
XTRA DAX	18.067,91	-0,35%	7,86%	18.892,92	14.630,21
S&P 500	5.487,03	0,25%	15,04%	5.490,38	4.103,78
IBEX 35	11.056,40	-0,10%	9,45%	11.469,90	8.879,30
NIKKEI 225	38.570,76	0,23%	15,26%	41.087,75	30.487,67

