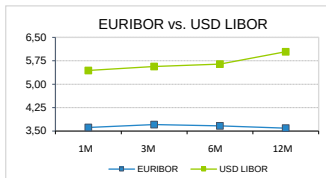


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

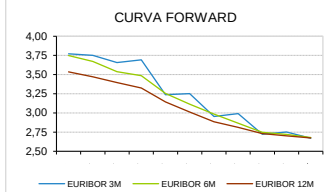
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,6150	-1	-6	1M	5,4408	0	0	5,1731	1,2144
3M	3,7080	1	-5	3M	5,5662	0	-3	5,0912	1,2616
6M	3,6680	-1	-7	6M	5,6427	-1	-6	5,0099	1,1750
12M	3,5930	-1	-11	12M	6,0414	8	31	4,8357	1,2200

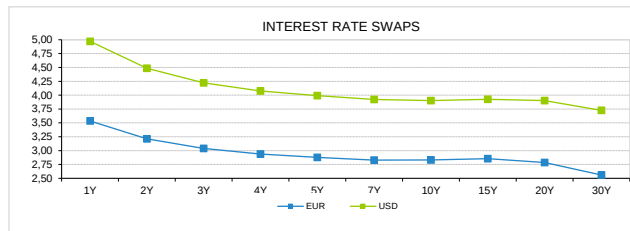


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5350	0	-14	2,8850	2,6195	2,6670
2Y	3,2140	2	-19	2,7816	2,6217	2,6944
3Y	3,0390	3	-18	2,7300	2,6370	2,7230
4Y	2,9383	3	-16	2,6985	2,6560	2,7490
5Y	2,8790	4	-14	2,6972	2,6800	2,7764
7Y	2,8295	4	-12	2,7120	2,7280	2,8170
10Y	2,8310	4	-9	2,7581	2,7865	2,8420
15Y	2,8560	4	-7	2,7940	2,7668	2,7427
20Y	2,7840	4	-6	2,7115	2,6501	2,5965
30Y	2,5600	4	-5	2,4910	2,4230	2,3640

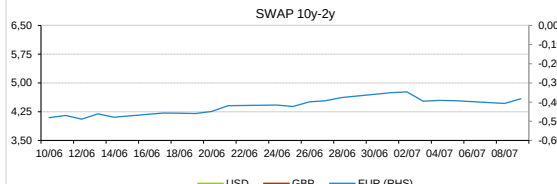
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,25
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	4,75
Suíça	-0,75
China	5,75
Brasil	10,50
Austrália	4,35
Índia	4,50



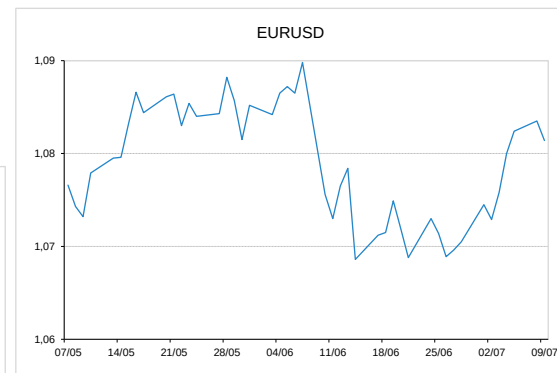
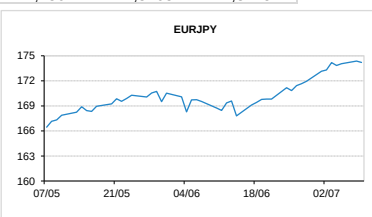
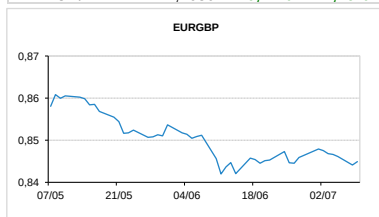
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,9722	1	-19	3,9630	3,6620	3,7020
2Y	4,4854	1	-27	3,8020	3,6440	3,7200
3Y	4,2242	2	-27	3,7570	3,6630	3,7480
4Y	4,0757	2	-26	3,7260	3,6810	3,7725
5Y	3,9929	3	-24	3,7210	3,7040	3,7940
7Y	3,9229	4	-22	3,7350	3,7470	3,8410
10Y	3,9025	4	-18	3,7780	3,8090	3,8820
15Y	3,9250	5	-15	3,8270	3,8270	3,8570
20Y	3,9016	5	-13	3,8020	3,7650	3,7470
30Y	3,7254	5	-12	3,6275	3,5600	3,5040



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	85,07	-0,68	5,73	OT 2Y	2,968	0,04	-11,30
JETFUEL	842,75	-18,75	66,00	OT 5Y	2,806	0,08	-6,70
DIESEL	799,75	-17,00	61,50	OT 10Y	3,190	0,05	-3,70
COBRE	9.897,00	-29,00	152,50	BUND 10Y	2,484	4,63	-5,60
ZINCO	2.898,94	-51,56	170,59	SCHATZ 2Y	3,133	2,76	-13,60
OURO	2.358,77	-0,36	64,99	T-NOTE 10Y	4,703	4,09	-11,30
TRIGO	573,25	2,75	-76,00	T-NOTE 2Y	4,819	3,88	-16,60
LICENÇA C02	68,42	-0,57	-2,97	GILT 10Y	4,285	6,02	-10,60


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0814	-0,19%	0,54%	1,0861	1,0911	1,0994
EUR/GBP	0,84491	-0,10%	0,09%	0,8480	0,8513	0,8574
EUR/JPY	174,2	0,10%	-3,13%	174,18	174,17	174,14
EUR/CHF	0,9711	0,05%	-0,61%	0,9647	0,9585	0,9477
EUR/BRL	5,8761	0,77%	-1,91%	5,9627	6,0427	6,2345
EUR/PLN	4,2630	0,11%	1,46%	4,2864	4,3168	4,3745


FIXINGS CONTRA USD e EUR

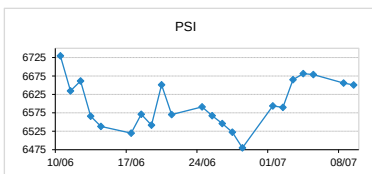
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0814	0,8449	174,20	0,9711	11,4156	7,4602	1,4750	1,60623	5,8761	11,4844
USD	0,9246	-	0,7815	161,36	0,8978	10,5664	6,8981	1,3641	1,4852	5,4390	10,6158

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,350	0,00	16,30
BCP	0,369	-0,14	34,48
CORT. AMORIM	9,490	0,00	3,83
CTT	4,220	1,69	20,92
EDP	3,531	-0,39	-22,48
EDP R	13,300	-1,55	-28,21
GALP	19,865	-0,87	48,91
GREENVOLT	8,500	1,92	3,91
J MARTINS	18,790	1,51	-18,45
MOTA ENGIL	3,436	-1,26	-13,23
NAVIGATOR	3,830	-0,42	7,95
NOS	3,430	0,29	7,19
REN	2,295	0,22	-1,29
SEMAPA	14,660	0,41	9,40
SONAE SGPS	0,907	0,89	0,28
IBERSOL	6,980	0,87	4,49

MAIORES GANHOS/PERDAS

Título	Variação %
GREENVOLT	1,92
CTT	1,69
J MARTINS	1,51
SONAE SGPS	0,89
IBERSOL	0,87
EDP	-0,39
NAVIGATOR	-0,42
GALP	-0,87
MOTA ENGIL	-1,26
EDP R	-1,55



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.650,59	-0,08%	3,97%	6.993,53	5.823,43
CAC40	7.508,66	-1,56%	-0,46%	8.259,19	6.773,82
ESTX 50 PR	4.903,62	-1,33%	8,45%	5.121,71	3.993,10
XTRA DAX	18.236,19	-1,28%	8,86%	18.892,92	14.630,21
S&P 500	5.580,35	0,13%	16,99%	5.588,66	4.103,78
IBEX 35	10.898,80	-1,12%	7,89%	11.469,90	8.879,30
NIKKEI 225	41.580,17	1,96%	24,25%	41.769,35	30.487,67

