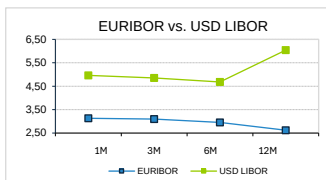


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

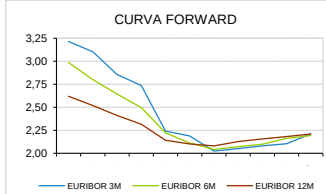
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,1310	-1	-24	1M	4,9602	0	-35	4,8449	0,9100
3M	3,0980	-4	-34	3M	4,8537	0	-42	4,7057	0,7529
6M	2,9540	-2	-23	6M	4,6821	-1	-45	4,5228	0,6700
12M	2,6220	-1	-30	12M	6,0414	8	31	4,2091	0,6475

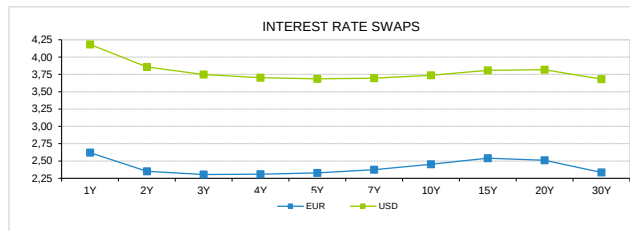


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6205	-1	-16	2,0802	2,3220	2,4730
2Y	2,3516	1	-4	2,1433	2,3620	2,5064
3Y	2,3048	1	1	2,2010	2,4020	2,5390
4Y	2,3085	2	3	2,2500	2,4315	2,5680
5Y	2,3272	2	5	2,2930	2,4670	2,5957
7Y	2,3751	2	5	2,3690	2,5260	2,6420
10Y	2,4536	2	5	2,4610	2,5913	2,6701
15Y	2,5414	1	5	2,5390	2,5907	2,5886
20Y	2,5098	1	4	2,4874	2,4921	2,4574
30Y	2,3354	0	3	2,3060	2,2880	2,2411

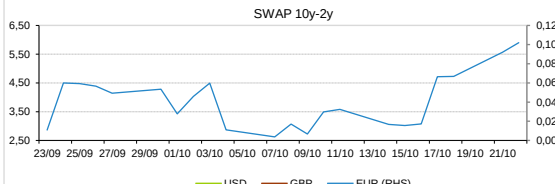
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,40
EUA	5,00
Reino Unido	5,00
Japão	0,25
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	10,75
Austrália	4,35
Índia	4,50



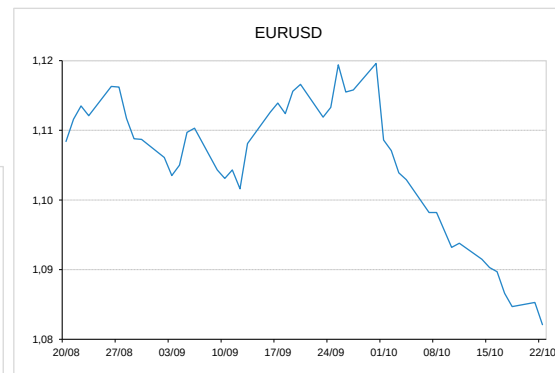
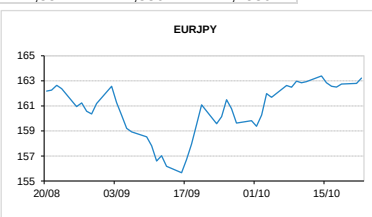
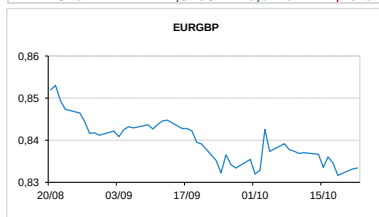
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1827	0	39	3,5240	3,5520	3,7000
2Y	3,8565	1	48	3,5220	3,5820	3,7210
3Y	3,7489	2	49	3,5310	3,6200	3,7500
4Y	3,7016	2	48	3,5510	3,6490	3,7740
5Y	3,6859	2	47	3,5780	3,6790	3,7970
7Y	3,6955	1	46	3,6300	3,7300	3,8480
10Y	3,7372	1	44	3,7020	3,8010	3,8920
15Y	3,8097	0	42	3,7790	3,8320	3,8790
20Y	3,8169	0	41	3,7745	3,7830	3,7840
30Y	3,6815	0	40	3,6290	3,5980	3,5570



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	75,89	1,60	2,20	OT 2Y	2,212	0,00	-11,00
JETFUEL	697,75	8,50	-0,50	OT 5Y	2,299	0,03	0,70
DIESEL	651,00	6,75	-12,25	OT 10Y	2,769	0,02	-0,70
COBRE	9.562,00	-66,50	82,50	BUND 10Y	2,295	3,69	10,90
ZINCO	3.086,63	-11,88	218,87	SCHATZ 2Y	2,473	1,73	1,70
OURO	2.737,41	17,56	115,53	T-NOTE 10Y	4,574	2,02	40,40
TRIGO	578,25	6,00	9,75	T-NOTE 2Y	4,295	2,42	57,30
LICENÇA C02	62,19	0,43	-1,20	GILT 10Y	4,399	5,32	33,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0821	-0,29%	-2,68%	1,0865	1,0913	1,1013
EUR/GBP	0,8334	-0,03%	0,21%	0,8368	0,8405	0,8481
EUR/JPY	163,22	-0,26%	-2,23%	163,21	163,20	163,18
EUR/CHF	0,9352	0,17%	0,70%	0,9293	0,9245	0,9159
EUR/BRL	6,1544	0,07%	-0,04%	6,2486	6,3635	6,6561
EUR/PLN	4,3203	0,01%	-1,16%	4,3512	4,3862	4,4586

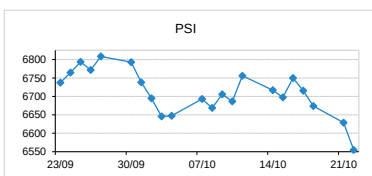

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0821	0,8334	163,22	0,9352	11,3905	7,4578	1,4944	1,61785	6,1544	11,8006
USD	0,9251	-	0,7706	150,97	0,8654	10,5419	6,8986	1,3820	1,4963	5,6928	10,9254

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,075	-0,39	10,33
BCP	0,432	0,89	57,51
CORT. AMORIM	8,750	-1,02	-4,27
CTT	4,235	-0,24	21,35
EDP	3,757	-2,79	-17,52
EDP R	13,060	-4,25	-29,50
GALP	16,715	-0,30	25,30
GREENVOLT	8,055	-2,95	-1,53
J MARTINS	16,500	-1,96	-28,39
MOTA ENGIL	2,546	0,79	-35,71
NAVIGATOR	3,620	-0,39	2,03
NOS	3,605	-0,41	12,66
REN	2,350	-0,84	1,08
SEMAPA	14,900	-0,40	11,19
SONAE SGPS	0,926	-0,43	2,38
IBERSOL	7,140	1,13	6,89

MAIORES GANHOS/PERDAS	
Título	Variação %
IBERSOL	1,13
BCP	0,89
MOTA ENGIL	0,79
CORT. AMORI	-1,02
J MARTINS	-1,96
EDP	-2,79
GREENVOLT	-2,95
EDP R	-4,25



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.554,76	-1,12%	2,47%	6.993,53	5.984,82
CAC40	7.535,10	-0,01%	-0,11%	8.259,19	6.773,82
ESTX 50 PR	4.939,31	-0,04%	9,24%	5.121,71	3.993,10
XTRA DAX	19.421,91	-0,20%	15,94%	19.674,68	14.630,21
S&P 500	5.839,97	-0,24%	22,43%	5.878,46	4.103,78
IBEX 35	11.832,70	-0,07%	17,13%	12.037,90	8.879,30
NIKKEI 225	38.411,96	-1,39%	14,79%	42.426,77	30.538,29

